



ANNUAL STATEMENT

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

TRANSPORT INSURANCE COMPANY

NAIC Group Code.....0084, 0084 NAIC Company Code..... 33014 Employer's ID Number..... 75-0784127
(Current Period) (Prior Period)

Organized under the Laws of OHIO State of Domicile or Port of Entry OHIO
Country of Domicile USA
Incorporated..... May 25, 1976 Commenced Business..... June 2, 1976

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 Donald Dumford Larson Treasurer Keith Alan Jensen Secretary Karen Holley Horrell

Allen Fredrick Eling	Vito Charles Peraino	Eve Cutler Rosen	David John Witzgall
Ronald Charles Hayes	Paul George Friedmann	Thomas Edward Mischell	Fred Joseph Runk
Robert James Schwartz	Robert Jude Zbacnik		

DIRECTORS OR TRUSTEES

Gary John Gruber Karen Holley Horrell Keith Alan Jensen Donald Dumford Larson
Eve Cutler Rosen

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) Donald Dumford Larson (Printed Name) President	_____ (Signature) Karen Holley Horrell (Printed Name) Secretary	_____ (Signature) David John Witzgall (Printed Name) Controller
------------------------------------------------------------------------------	-----------------------------------------------------------------------------	-----------------------------------------------------------------------------

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.....

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	Location		4 Date Acquired	5 Date of Last Appraisal	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Fair Value Less Encumbrances	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Amounts Received During Year	13 Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year	14 Gross Income Earned Less Interest Incurred on Encumbrances	15 Taxes, Repairs, and Expenses Incurred
	2 City	3 State												
Properties Held for the Production of Income														
Land - 4.8 acres.....	Sachse.....	TX....	04/01/1991	03/10/2000	46,203	0	46,203	46,203	0	0	0	0	0	0
0499999. Total - Properties Held for the Production of Income.....					46,203	0	46,203	46,203	0	0	0	0	0	0
9999999. Totals.....					46,203	0	46,203	46,203	0	0	0	0	0	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						

NONE

SCHEDULE A - PART 3

Showing all Real Estate SOLD During the Year, Including Payments During the Final Year on "Sales under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs, and Expenses Incurred
	2 City	3 State													
Property Sold															
Land - .936 acres.....	Sachse.....	TX....	06/20/2002.	City of Sachse, Texas.....	9,051	0	0	0	9,051	39,000	0	29,949	29,949	0	3,362
0199999. Total - Property Sold.....					9,051	0	0	0	9,051	39,000	0	29,949	29,949	0	3,362
9999999. Totals.....					9,051	0	0	0	9,051	39,000	0	29,949	29,949	0	3,362

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	Effective 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			136,666	105,000	154.3750	162,094	147,558	6,509	10,369	(1,547)	0	0	1	02/01/1994	6.400
912827 L8 3..	U.S. TREASURY NOTES 5.75 8-15-03.....		5.750	AF15	08/15/2003			3,482,957	3,490,000	102.7810	3,587,057	3,426,855	75,955	200,675	10,780	0	0	1	01/10/1997	6.081
912827 N8 1..	U.S. TREASURY NOTES 5.875 2-15-04.....		5.875	AF15	02/15/2004			3,465,038	3,450,000	105.1560	3,627,882	3,490,508	76,571	202,688	(12,795)	0	0	1	01/11/2001	5.460
912827 X8 0..	U.S. TREASURY NOTES 6.875 5-15-06.....		6.875	NM15	05/15/2006			70,436	70,000	115.0630	80,544	70,733	615	4,813	(112)	0	0	1	03/10/2000	6.666
912827 4H 2..	U.S. TREASURY NOTES 5.50 5-31-03.....		5.500	NM15	05/31/2003			1,951,212	1,945,000	101.7500	1,979,038	2,004,566	9,212	113,850	(14,553)	0	0	1	02/01/1999	4.710
912827 4V 1..	U.S. TREASURY NOTES 4.75 11-15-08.....		4.750	NM15	11/15/2008			940,603	930,000	109.1560	1,015,151	942,279	5,645	44,175	(1,545)	0	0	1	11/30/2001	4.527
912827 6T 4..	U.S. TREASURY NOTES 5.00 2-15-11.....		5.000	AF15	02/15/2011			2,210,571	2,000,000	109.8750	2,197,500	2,215,625	37,778	0	(5,054)	0	0	1	10/10/2002	3.500
912827 7B 2..	U.S. TREASURY NOTES 5.00 8-15-11.....		5.000	AF15	08/15/2011			2,983,708	3,000,000	109.6560	3,289,680	2,982,188	73,667	133,000	1,476	0	0	1	12/20/2001	5.079
0199999	U.S. Government - Issuer Obligations.....							15,241,191	14,990,000	XXX	15,938,946	15,280,312	285,952	709,570	(23,350)	0	0	XXX	XXX	XXX
0399999	Total - U.S. Government.....							15,241,191	14,990,000	XXX	15,938,946	15,280,312	285,952	709,570	(23,350)	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																				
Delaware																				
246361 AT 6..	DELAWARE RVR PT AUTH 5.625 1-15-09.....		5.625	JJ15	01/15/2009	01/15/2003	100.000	15,000	15,000	110.5690	16,585	16,313	389	844	0	0	0	1	07/30/1971	5.625
	Delaware.....							15,000	15,000	XXX	16,585	16,313	389	844	0	0	0	XXX	XXX	XXX
Florida																				
233559 JV 6..	DADE CNTY FL SEAPORT 6.80 10-1-03.....		6.800	OA	10/01/2003	04/01/2003	100.000	159,885	160,000	103.8890	166,222	158,117	2,720	10,880	145	0	0	1	04/09/1979	6.900
	Florida.....							159,885	160,000	XXX	166,222	158,117	2,720	10,880	145	0	0	XXX	XXX	XXX
United States																				
3134A4 MF 8..	FHLMC 6.25 03-05-12 NC.....		6.250	SM05	03/05/2012	03/05/2007	100.000	2,994,423	3,000,000	109.7810	3,293,430	2,994,060	60,417	93,750	363	0	0	1	02/27/2002	6.277
	U.S.....							2,994,423	3,000,000	XXX	3,293,430	2,994,060	60,417	93,750	363	0	0	XXX	XXX	XXX
	Total States and US.....							3,169,308	3,175,000	XXX	3,476,237	3,168,490	63,526	105,474	508	0	0	XXX	XXX	XXX
2599999	Special Revenue & Assessment Obligations - Issuer Obligations.....							3,169,308	3,175,000	XXX	3,476,237	3,168,490	63,526	105,474	508	0	0	XXX	XXX	XXX
Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities																				
United States																				
31339L NK 2..	FHR 2395 VH VADM 6.0 12-15-16.....		6.000	MTHL	12/15/2016	04/15/2007		3,879,567	4,000,000	104.3750	4,175,000	3,867,500	20,000	240,000	12,067	0	0	1PE	12/11/2002	6.863
31392B XL 5..	FNR 2002-2 QD SEQ 6.0 11-25-29.....		6.000	MTHL	11/25/2029	12/25/2005		3,409,514	3,500,000	104.8750	3,670,625	3,395,000	17,500	192,500	14,514	0	0	1PE	01/22/2002	7.268
31392F BQ 9..	FNR 2002-70 QG PAC 5.50 6-25-31.....		5.500	MTHL	06/25/2031	05/25/2013		2,528,623	2,500,000	101.2500	2,531,250	2,529,297	11,458	22,917	(674)	0	0	1PE	09/25/2002	5.330
	U.S.....							9,817,704	10,000,000	XXX	10,376,875	9,791,797	48,958	455,417	25,907	0	0	XXX	XXX	XXX
	Total States and US.....							9,817,704	10,000,000	XXX	10,376,875	9,791,797	48,958	455,417	25,907	0	0	XXX	XXX	XXX
2799999	Special Revenue & Assessment Obligations - Defined Multi-Class Residential Mtg.-Backed Securities.....							9,817,704	10,000,000	XXX	10,376,875	9,791,797	48,958	455,417	25,907	0	0	XXX	XXX	XXX
3199999	Total - Special Revenue & Special Assessment Obligations.....							12,987,012	13,175,000	XXX	13,853,112	12,960,287	112,484	560,891	26,415	0	0	XXX	XXX	XXX
Public Utilities (Unaffiliated) - Issuer Obligations																				
United States																				
144141 CH 9..	CAROLINA P & L 6.80 8-15-07 NC.....		6.800	AF15	08/15/2007			3,710,446	3,500,000	112.8710	3,950,485	3,756,200	89,911	238,000	(39,257)	0	0	2PE	10/31/2001	5.315
233293 AH 2..	DPL INC 6.875 9-01-11 NC.....		6.875	SM	09/01/2011			4,060,644	4,000,000	83.7950	3,351,800	4,066,520	91,667	275,764	(5,046)	0	0	2	10/31/2001	6.642
233331 AE 7..	DTE ENERGY CO 7.05 06-01-11 NC.....		7.050	DJ	06/01/2011			1,059,954	1,000,000	110.9780	1,109,780	1,059,310	5,875	35,250	(2,356)	0	0	2	07/16/2002	6.172
	United States.....							8,828,044	8,500,000	XXX	8,412,065	8,882,030	187,453	549,014	(46,659)	0	0	XXX	XXX	XXX
3299999	Public Utilities (Unaffiliated) - Issuer Obligations.....							8,828,044	8,500,000	XXX	8,412,065	8,882,030	187,453	549,014	(46,659)	0	0	XXX	XXX	XXX
3899999	Total - Public Utilities (Unaffiliated).....							8,828,044	8,500,000	XXX	8,412,065	8,882,030	187,453	549,014	(46,659)	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
United States																				
00184A AB 1..	AOL TIME WARNER 6.75 4-15-11 NC.....		6.750	OA15	04/15/2011			1,004,791	1,000,000	103.9910	1,039,910	1,005,470	14,250	67,500	(421)	0	0	2	05/09/2001	6.674
02003X AA 8..	ALLTEL OHIO LP 8.00 8-15-10 NC.....		8.000	AF15	08/15/2010			999,086	1,000,000	120.1940	1,201,940	998,899	30,222	80,000	84	0	0	1	09/01/2000	8.016
040422 AB 3..	ARISTECH CHEMICAL 6.875 11-15-06 NC.....		6.875	NM15	11/15/2006			1,429,968	1,500,000	98.1410	1,472,115	1,397,200	13,177	103,125	14,783	0	0	2	09/01/2000	8.310
054937 AB 3..	BB&T CORP 6.375 6-30-25 P/C 6-30-05.....		6.375	DJ30	06/30/2025	06/30/2005	100.000	998,341	1,000,000	108.0160	1,080,160	998,210	177	63,750	32	0	0	1	06/25/1998	6.389
080555 AD 7..	BELO A.H. CORP 7.125 6-1-07 NC.....		7.125	DJ	06/01/2007			1,890,535	2,000,000	109.2050	2,184,100	1,847,165	11,875	142,500	19,608	0	0	2PE	09/01/2000	8.642
126410 JW 0..	CSX TRANS ETC B 5.95 4-15-08 NC.....		5.950	OA15	04/15/2008			1,856,049	2,000,000	109.2500	2,185,000	1,808,459	25,122	119,000	21,384	0	0	1PE	09/01/2000	7.630
205887 AQ 5..	CONAGRA INC 6.70 8-1-27 PUT 8-1-09.....		6.700	AF	08/01/2027			1,870,789	2,000,000	113.9180	2,278,360	1,866,640	55,833	134,000	1,861	0	0	2	09/01/2000	7.268
20825C AA 2..	CONOCO PHILLIPS 3.625 10-15-07 NC.....		3.625	OA15	10/15/2007			998,994	1,000,000	100.8480	1,008,480	998,950	7,663	0	44	0	0	1PE	10/02/2002	3.648
319279 AL 9..	FIRST BANK SYSTEM 8.00 7-2-04 NC.....		8.000	JJ02	07/02/2004			1,022,501	1,000,000	109.0190	1,090,190	1,083,750	39,778	80,000	(13,834)	0	0	1PE	12/31/1997	6.406
41163G AE 1..	HARCOURT GENL INC 6.70 8-01-07 NC.....		6.700	AF	08/01/2007			1,420,195	1,500,000	109.8570	1,647,855	1,389,419	41,875	100,500	13,877	0	0	1	09/01/2000	8.113
5526E0 AJ 2..	MBNA AMERICA BANK 6.50 6-20-06 NC.....		6.500	DJ20	06/20/2006			996,886	1,000,000	105.8070	1,058,070	995,720	1,986	65,000	775	0	0	2PE	06/14/2001	6.602

E08

TRANSPORT INSURANCE COMPANY

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21
			4	5									14	15						
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued December 31, Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest
60462E AD 6.	MIRAGE RESORTS 6.75 8-1-07 NC.....		6.750	AF....	08/01/2007			2,000,000	2,000,000	101.4640	2,029,280	2,000,000	56,250	135,000	0	0	0	3	05/29/1998	6.750
740884 AD 3..	PRESIDENTIAL LIFE 7.875 2-15-09 NC.....		7.875	AF15	02/15/2009			705,360	1,000,000	70.5360	705,360	892,387	29,750	78,750	(198,821)	0	0	4	09/01/2000	9.774
743917 AN 6..	PRUDENTIAL INS 6.375 7-23-06 NC.....		6.375	JJ23.	07/23/2006			997,751	1,000,000	107.1790	1,071,790	995,580	27,979	63,750	546	0	0	1	07/16/1998	6.447
759351 AA 7..	REINSURANCE GRP OF AMER 7.25 4-01-06.....		7.250	OA....	04/01/2006			1,766,029	1,800,000	108.2360	1,948,248	1,746,374	32,625	130,500	8,848	0	0	2	09/01/2000	7.920
76182K AM 7..	RJ REYNOLDS TOBACCO 6.50 06-01-07 NC.....		6.500	DJ....	06/01/2007			1,013,376	1,000,000	104.3320	1,043,320	1,014,900	3,431	34,486	(1,525)	0	0	2	05/31/2002	6.149
852891 AA 8..	STANCORP FINL 6.875 10-01-12 NC.....		6.875	OA....	10/01/2012			994,594	1,000,000	102.4420	1,024,420	994,490	17,188	0	104	0	0	2	09/20/2002	6.952
92239M AC 5..	VECTREN UTILITY 6.625 12-01-11 NC.....		6.625	DJ....	12/01/2011			2,011,313	2,000,000	109.0540	2,181,080	2,012,300	11,042	132,868	(910)	0	0	2	11/28/2001	6.540
949746 CK 5..	WELLS FARGO & CO 5.25 12-01-07 NC.....		5.250	DJ....	12/01/2007			1,600,988	1,500,000	107.9500	1,619,250	1,605,990	5,031	40,907	(5,003)	0	0	1	09/25/2002	3.738
	United States.....							25,577,546	26,300,000	XXX	27,868,928	25,651,903	425,244	1,571,636	(138,568)	0	0	XXX	XXX	XXX
3999999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							25,577,546	26,300,000	XXX	27,868,928	25,651,903	425,244	1,571,636	(138,568)	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																				
United States																				
060506 D6 6..	BOAMS 2001-6 1A33 SEQ 6.50* 6-25-31.....		6.500	MTHL	06/25/2031	10/25/2003		1,528,745	1,545,166	100.3750	1,550,961	1,507,986	8,370	100,023	27,903	0	0	1	05/17/2001	8.871
939335 XE 0..	WAMU 2001-S11 A5 PAC 6.50 12-25-31.....		6.500	MTHL	12/25/2031	05/25/2004		3,519,421	3,500,000	103.0000	3,605,000	3,524,063	18,958	170,625	(4,641)	0	0	1	02/26/2002	6.052
	United States.....							5,048,166	5,045,166	XXX	5,155,961	5,032,049	27,328	270,648	23,262	0	0	XXX	XXX	XXX
4199999	Industrial & Miscellaneous - Defined Multi-Class Residential Mtg.-Backed Securities.....							5,048,166	5,045,166	XXX	5,155,961	5,032,049	27,328	270,648	23,262	0	0	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																				
United States																				
76110V JW 9..	RFMS2 2002-HI3 A6 SEQ 5.988-25-19.....		5.980	MTHL	08/25/2019	02/25/2011		2,999,113	3,000,000	105.8750	3,176,250	2,999,060	14,950	89,700	53	0	0	1	06/05/2002	5.985
	United States.....							2,999,113	3,000,000	XXX	3,176,250	2,999,060	14,950	89,700	53	0	0	XXX	XXX	XXX
4499999	Industrial & Miscellaneous - Other Multi-Class Commercial Mtg.-Backed/Asset Backed Securities.....							2,999,113	3,000,000	XXX	3,176,250	2,999,060	14,950	89,700	53	0	0	XXX	XXX	XXX
4599999	Total - Industrial & Miscellaneous (Unaffiliated).....							33,624,825	34,345,166	XXX	36,201,139	33,683,012	467,522	1,931,984	(115,253)	0	0	XXX	XXX	XXX
Totals																				
5499999	Total - Issuer Obligations.....							52,816,089	52,965,000	XXX	55,696,176	52,982,735	962,175	2,935,694	(208,069)	0	0	XXX	XXX	XXX
5699999	Total - Defined Multi-Class Residential Mortgage-Backed Securities.....							14,865,870	15,045,166	XXX	15,532,836	14,823,846	76,286	726,065	49,169	0	0	XXX	XXX	XXX
5999999	Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities.....							2,999,113	3,000,000	XXX	3,176,250	2,999,060	14,950	89,700	53	0	0	XXX	XXX	XXX
6099999	Grand Total - Bonds.....							70,681,072	71,010,166	XXX	74,405,262	70,805,641	1,053,411	3,751,459	(158,847)	0	0	XXX	XXX	XXX

E08.1

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

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

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	3 Number of Shares	4 Book/Adjusted Carrying Value	5 Rate per Share Used to Obtain Fair Value	6 Fair Value	7 Actual Cost	Dividends		10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 NAIC Designation (a)	13 Date Acquired
							8 Declared but Unpaid	9 Amount Received During Year				
Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated)												
United States												
30303# 10 7.....	FACILITY INSURANCE HOLDING CORP CL A.....	1,071.000	.663	.0.619	.663	.0	.0	.0	.663	.0	A.	..01/01/1998..
	United States.....		.663	XXX	.663	.0	.0	.0	.663	.0	XXX	XXX
6799999	Total - Common Stocks - Banks, Trust and Insurance Companies (Unaffiliated).....		.663	XXX	.663	.0	.0	.0	.663	.0	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)												
United States												
170032 11 4.....	CHIQUITA BRANDS INTNL WT 03-19-09.....	14,027.000	51,619	3.680	51,619	68,031	.0	.0	(16,412)	.0	L	..03/19/2002..
	United States.....		51,619	XXX	51,619	68,031	.0	.0	(16,412)	.0	XXX	XXX
6899999	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....		51,619	XXX	51,619	68,031	.0	.0	(16,412)	.0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates												
United States												
45772* 10 1.....	INSTECH CORPORATION.....	1,000.000	.0	.0.000	.0	1,000	.0	.0	.0	.0		..09/30/1978..
	United States.....		.0	XXX	.0	1,000	.0	.0	.0	.0	XXX	XXX
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....		.0	XXX	.0	1,000	.0	.0	.0	.0	XXX	XXX
7099999	Total - Common Stock.....		52,282	XXX	52,282	69,031	.0	.0	(15,749)	.0	XXX	XXX
7199999	Total - Preferred and Common Stock.....		52,282	XXX	52,282	69,031	.0	.0	(15,749)	.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 6T 4.....	U.S. TREASURY NOTES 5.00 2-15-11.....	10/10/2002...	MCDONALD INVESTMENTS.....		2,215,625	2,000,000	15,489
0399999	Total - Bonds - U.S. Government.....				2,215,625	2,000,000	15,489
Bonds - Special Revenue and Special Assessment							
United States							
3134A4 MF 8.....	FHLMC 6.25 03-05-12 NC.....	02/27/2002...	MORGAN STANLEY & CO.....		2,994,060	3,000,000	0
31392B XL 5.....	FNR 2002-2 QD SEQ 6.0 11-25-29.....	01/22/2002...	LEHMAN BROTHERS INC.....		3,395,000	3,500,000	16,917
31392F BQ 9.....	FNR 2002-70 QG PAC 5.50 6-25-31.....	09/25/2002...	LEHMAN BROTHERS INC.....		2,529,297	2,500,000	11,076
	U.S.....				8,918,357	9,000,000	27,993
	Total States and US.....				8,918,357	9,000,000	27,993
3199999	Total - Bonds - Special Revenue & Special Assessments.....				8,918,357	9,000,000	27,993
Bonds - Public Utilities							
United States							
233331 AE 7.....	DTE ENERGY CO 7.05 06-01-11 NC.....	07/16/2002...	GOLDMAN SACHS & CO.....		1,059,310	1,000,000	9,400
	United States.....				1,059,310	1,000,000	9,400
3899999	Total - Bonds - Public Utilities.....				1,059,310	1,000,000	9,400
Bonds - Industrial and Miscellaneous							
United States							
20825C AA 2.....	CONOCO PHILLIPS 3.625 10-15-07 NC.....	10/02/2002...	BANK OF AMERICA NT&SA.....		998,950	1,000,000	0
76110V JW 9.....	RFMS2 2002-HI3 A6 SEQ 5.988-25-19.....	06/05/2002...	BEAR STEARNS & CO. INC.....		2,999,060	3,000,000	12,458
76182K AM 7.....	RJ REYNOLDS TOBACCO 6.50 06-01-07 NC.....	05/31/2002...	J. P. MORGAN SECURITIES.....		1,014,900	1,000,000	2,708
852891 AA 8.....	STANCORP FINL 6.875 10-01-12 NC.....	09/20/2002...	GOLDMAN SACHS & CO.....		994,490	1,000,000	0
939335 XE 0.....	WAMU 2001-S11 A5 PAC 6.50 12-25-31.....	02/26/2002...	LEHMAN BROTHERS INC.....		3,524,063	3,500,000	0
949746 CK 5.....	WELLS FARGO & CO 5.25 12-01-07 NC.....	09/25/2002...	BANK OF AMERICA NT&SA.....		1,605,990	1,500,000	27,563
	United States.....				11,137,453	11,000,000	42,729
4599999	Total - Bonds - Industrial & Miscellaneous.....				11,137,453	11,000,000	42,729
6099997	Total - Bonds - Part 3.....				23,330,745	23,000,000	95,611
6099998	Total - Bonds - Summary Item from Part 5.....				2,078,000	2,000,000	27,667
6099999	Total - Bonds.....				25,408,745	25,000,000	123,278
Common Stocks - Industrial and Miscellaneous							
United States							
170032 11 4.....	CHIQUITA BRANDS INTNL WT 03-19-09.....	03/19/2002...	NON-TAX EXCHANGE.....	14,028,000	68,031		0
	United States.....				68,031	XXX	0
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				68,031	XXX	0
7099997	Total - Common Stocks - Part 3.....				68,031	XXX	0
7099998	Total - Common Stocks - Summary Item from Part 5.....				12,615	XXX	0
7099999	Total - Common Stocks.....				80,646	XXX	0
7199999	Total - Preferred and Common Stocks.....				80,646	XXX	0
7299999	Total - Bonds, Preferred and Common Stocks.....				25,489,391	XXX	123,278

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TRANSPORT 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
Bonds - U.S. Government															
912827 G5 5.....	U.S. TREASURY NOTES 6.375 8-15-02.....	08/15/2002	REDEEMED.....		2,665,000	2,665,000	2,744,534	2,665,000	(8,644)	0	0	0	0	185,353	
912827 7B 2.....	U.S. TREASURY NOTES 5.00 8-15-11.....	03/01/2002	MERRILL LYNCH P F & S.....		3,000,938	3,000,000	2,982,188	2,982,474	243	0	0	18,463	18,463	82,044	
912827 7B 2.....	U.S. TREASURY NOTES 5.00 8-15-11.....	06/20/2002	ISI GROUP INC.....		3,044,531	3,000,000	2,982,188	2,982,918	686	0	0	61,614	61,614	127,210	
912827 7B 2.....	U.S. TREASURY NOTES 5.00 8-15-11.....	07/16/2002	BEAR STEARNS & CO. INC.....		1,026,250	1,000,000	994,063	994,341	264	0	0	31,909	31,909	45,994	
0399999	Total - Bonds - U.S. Government.....				9,736,719	9,665,000	9,702,973	9,624,733	(7,451)	0	0	111,986	111,986	440,601	XXX
Bonds - Special Revenue and Special Assessment Florida															
233559 JV 6.....	DADE CNTY FL SEAPORT 6.80 10-1-03.....	10/01/2002	SINKING FUND PAYMENT.....		140,000	140,000	138,352	139,867	94	0	0	133	133	9,520	
	Florida.....				140,000	140,000	138,352	139,867	94	0	0	133	133	9,520	XXX
	Total States and US.....				140,000	140,000	138,352	139,867	94	0	0	133	133	9,520	XXX
3199999	Total - Bonds - Special Revenue & Assessment.....				140,000	140,000	138,352	139,867	94	0	0	133	133	9,520	XXX
Bonds - Industrial and Miscellaneous United States															
060506 D6 6.....	BOAMS 2001-6 1A33 SEQ 6.50* 6-25-31.....	12/26/2002	PAYDOWN.....		454,834	454,834	443,889	454,834	0	0	0	0	0	29,564	
278058 AV 4.....	EATON CORP 6.95 11-15-04 NC.....	09/04/2002	MCDONALD & CO.....		1,083,250	1,000,000	996,922	998,283	478	0	0	84,967	84,967	56,758	
501044 BJ 9.....	KROGER CO 6.375 3-01-08 NC.....	09/05/2002	SALOMON SMITH BARNEY.....		4,301,120	4,000,000	4,162,760	4,144,121	(14,955)	0	0	156,999	156,999	261,375	
577778 AQ 6.....	MAY DEPT STORES 9.875 12-1-02 NC.....	12/01/2002	REDEEMED.....		2,000,000	2,000,000	2,105,754	2,000,000	(45,049)	0	0	0	0	197,500	
617446 GM 5.....	MORGAN STANLEY DEAN 6.75 4-15-11 NC.....	04/15/2002	MORGAN STANLEY & CO.....		1,016,270	1,000,000	986,570	987,477	286	0	0	28,793	28,793	34,313	
809877 AL 7.....	SCOTT PAPER 10.00 3-1-02 NC (DEF).....	03/01/2002	REDEEMED.....		1,000,000	1,000,000	1,043,419	1,000,000	(4,989)	0	0	0	0	50,000	
	United States.....				9,855,474	9,454,834	9,739,314	9,584,715	(64,229)	0	0	270,759	270,759	629,510	XXX
4599999	Total - Bonds - Industrial & Miscellaneous.....				9,855,474	9,454,834	9,739,314	9,584,715	(64,229)	0	0	270,759	270,759	629,510	XXX
6099997	Total - Bonds - Part 4.....				19,732,193	19,259,834	19,580,639	19,349,315	(71,586)	0	0	382,879	382,879	1,079,631	XXX
6099998	Total - Bonds - Summary Item from Part 5.....				2,083,000	2,000,000	2,078,000	2,076,968	(1,032)	0	0	6,032	6,032	130,956	XXX
6099999	Total - Bonds.....				21,815,193	21,259,834	21,658,639	21,426,283	(72,618)	0	0	388,911	388,911	1,210,587	XXX
Common Stocks - Industrial and Miscellaneous United States															
170032 10 6.....	CHIQUITA BRANDS INTERNATIONAL, INC.....	03/19/2002	NON-TAX EXCHANGE.....		118,010,000	80,660	79,454	81,427	3,928	0	0	1,206	1,206	0	0
	United States.....				80,660	XXX	79,454	81,427	3,928	0	0	1,206	1,206	XXX	0
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				80,660	XXX	79,454	81,427	3,928	0	0	1,206	1,206	XXX	0
7099997	Total - Common Stocks - Part 4.....				80,660	XXX	79,454	81,427	3,928	0	0	1,206	1,206	XXX	0
7099998	Total - Common Stocks - Summary Item from Part 5.....				14,098	XXX	12,615	12,615	0	0	0	1,483	1,483	XXX	0
7099999	Total - Common Stocks.....				94,758	XXX	92,069	94,042	3,928	0	0	2,689	2,689	XXX	0
7199999	Total - Preferred and Common Stocks.....				94,758	XXX	92,069	94,042	3,928	0	0	2,689	2,689	XXX	0
7299999	Total - Bonds, Preferred and Common Stocks.....				21,909,951	XXX	21,750,708	21,520,325	(68,690)	0	0	391,600	391,600	1,210,587	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 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 - Industrial and Miscellaneous																
United States																
961548 AM 6.....	WESTVACO 8.30 8-1-22 AL1011C03@103.7..	03/26/2002	FIRST ALBANY.....	11/15/2002	REDEEMED BY CALL.....	2,000,000	2,078,000	2,083,000	2,076,968	(1,032)	0	0	6,032	6,032	130,956	27,667
	United States.....					2,000,000	2,078,000	2,083,000	2,076,968	(1,032)	0	0	6,032	6,032	130,956	27,667
4599999	Total - Bonds - Industrial & Miscellaneous.....					2,000,000	2,078,000	2,083,000	2,076,968	(1,032)	0	0	6,032	6,032	130,956	27,667
6099998	Total - Bonds.....					2,000,000	2,078,000	2,083,000	2,076,968	(1,032)	0	0	6,032	6,032	130,956	27,667
Common Stocks - Industrial and Miscellaneous																
United States																
170032 80 9.....	CHIQUITA BRANDS INTERNATIONAL.....	03/19/2002	EXCHANGE.....	05/28/2002	PROVIDENT SEC & INV.....	841,000	12,615	14,098	12,615	0	0	0	1,483	1,483	0	0
	United States.....					XXX	12,615	14,098	12,615	0	0	0	1,483	1,483	0	0
6899999	Total - Common Stocks - Industrial & Miscellaneous.....					XXX	12,615	14,098	12,615	0	0	0	1,483	1,483	0	0
7099998	Total - Common Stocks.....					XXX	12,615	14,098	12,615	0	0	0	1,483	1,483	0	0
7199999	Total - Preferred and Common Stocks.....					XXX	12,615	14,098	12,615	0	0	0	1,483	1,483	0	0
7299999	Total - Bonds, Preferred and Common Stocks.....					XXX	2,090,615	2,097,098	2,089,583	(1,032)	0	0	7,515	7,515	130,956	27,667

TRANSPORT INSURANCE 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
Common Stocks								
Other Affiliates								
45772*101.....	INSTECH CORPORATION.....		8.3.b.ii.C.....	No.....	0	0	1,000,000	100.0
1599999.	Total - Common Stocks - Other Affiliates.....				0	0	XXX	XXX
1699999.	Total - Common Stocks.....				0	0	XXX	XXX
1799999.	Total - Preferred and Common Stock.....				0	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....23,650,369.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identifi- cation	2 Name of Lower-tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 6, Section 1	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- 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			
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																
United States																
530547 30 6..	Liberty Intermediate Government Class A.....	11/29/2002	JP Morgan Chase Bank.....	0.000	Mtly..	12/31/2003	1,173,180	0	0	1,173,180	1,173,180	0	0	0	1Z...	0.000
	United States.....						1,173,180	0	0	1,173,180	1,173,180	0	0	0	XXX	XXX
3999999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						1,173,180	0	0	1,173,180	1,173,180	0	0	0	XXX	XXX
4599999.	Total - Industrial and Miscellaneous (Unaffiliated).....						1,173,180	0	0	1,173,180	1,173,180	0	0	0	XXX	XXX
Totals																
5499999.	Total Bonds - Issuer Obligations.....						1,173,180	0	0	1,173,180	1,173,180	0	0	0	XXX	XXX
6099999.	Total - Bonds.....						1,173,180	0	0	1,173,180	1,173,180	0	0	0	XXX	XXX
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	4,228,860	0	0	4,228,860	4,228,860	0	77,096	0	1....	1.240
	United States.....						4,228,860	0	0	4,228,860	4,228,860	0	77,096	0	XXX	XXX
7799999.	Exempt Money Market Mutual Funds.....						4,228,860	0	0	4,228,860	4,228,860	0	77,096	0	XXX	XXX
Class One Money Market Mutual Funds																
United States																
825251 84 6..	AIM Short-Term Investments Co. Prime Portfolio.....	12/19/2002	The Bank of New York.....	1.200	Mtly..	12/31/2003	2,410,710	0	0	2,410,710	2,410,710	0	0	0	1....	1.200
	United States.....						2,410,710	0	0	2,410,710	2,410,710	0	0	0	XXX	XXX
7899999.	Class One Money Market Mutual Funds.....						2,410,710	0	0	2,410,710	2,410,710	0	0	0	XXX	XXX
8099999.	Grand Total - Short-Term Investments.....						7,812,750	(a)	0	7,812,750	7,812,750	0	77,096	0	XXX	XXX

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

ETS

**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**

TRANSPORT INSURANCE COMPANY SCHEDULE DM

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

	1 Statement (Admitted) Value	2 Fair Value (a)	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
1. Bonds.....	78,493,822	82,218,012	3,724,190
2. Preferred stocks.....	0	0	0
3. Totals.....	78,493,822	82,218,012	3,724,190

(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. Market values for preferred stocks and non-investment grade bonds were obtained from the Securities Valuation Office of the National Association of Insurance Commissioners.

TRANSPORT 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	*
Open Depositories						
Bank of America.....	Los Angeles, California.....	0.000	0	0	1,752	XXX
The Bank of New York.....	New York, New York.....	0.230	155	0	509	XXX
JP Morgan Chase Bank.....	Dallas, Texas.....	0.000	0	0	1,779	XXX
The Provident Bank.....	Cincinnati, Ohio.....	0.018	2,672	0	1,108,526	XXX
0199999. Total - Open Depositories.....		XXX	2,827	0	1,112,566	XXX
0399999. Total Cash on Deposit.....		XXX	2,827	0	1,112,566	XXX
0599999. Total Cash.....		XXX	2,827	0	1,112,566	XXX

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

1. January.....	608,968	4. April.....	913,676	7. July.....	904,308	10. October.....	(983,725)
2. February.....	575,943	5. May.....	307,629	8. August.....	761,722	11. November.....	145,573
3. March.....	1,520,255	6. June.....	507,145	9. September.....	645,257	12. December.....	1,112,566

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 5.75 8-15-03	BNY WESTERN TRUST,AZ RSD FOR WC BY INS CODE, SECTION 23-961	220,000	219,556	226,118
AZ00002	B	U.S. TREASURY NOTES 5.00 2-15-11	BNY WESTERN TRUST,AZ RSD FOR WC BY INS CODE, SECTION 23-961	440,000	486,325	483,450
AZ99999	Arizona			660,000	705,881	709,568
California						
CA00001	B	PRUDENTIAL INS 6.375 7-23-06 NC	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	775,000	773,257	830,637
CA00002	B	U.S. TREASURY NOTES 5.00 2-15-11	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	0	0	0
CA00003	B	U.S. TREASURY NOTES 5.00 2-15-11	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	485,000	536,063	532,893
CA00004	B	U.S. TREASURY NOTES 5.00 2-15-11	BNY WESTERN TRUST,CA RSD FOR WC BY INS CODE, ARTICLE 1, SECTIONS 11690 TO 11719	0	0	0
CA99999	California			1,260,000	1,309,320	1,363,530
Delaware						
DE00001	B	U.S. TREASURY NOTES 5.75 8-15-03	WILMINGTON TRUST COMPANY,DE RSD BY INS CODE, SECTION 513(B)	130,000	129,737	133,615
DE99999	Delaware			130,000	129,737	133,615
Georgia						
GA00001	B	U.S. TREASURY BONDS 9.875 11-15-15	WACHOVIA BANK,GA RSD BY OCGA 33-3-8 THROUGH 33-3-10	105,000	136,665	162,093
GA99999	Georgia			105,000	136,665	162,093
Idaho						
ID00001	B	U.S. TREASURY NOTES 5.50 5-31-03	WELLS FARGO BANK OF IDAHO,ID RSD BY INS CODE, SECTION 41-317	35,000	35,111	35,612
ID99999	Idaho			35,000	35,111	35,612
Louisiana						
LA00001	B	U.S. TREASURY NOTES 5.75 8-15-03	BANK ONE, OKLAHOMA,OK RSD BY INS CODE, SECTIONS 1021 TO 1025	80,000	79,838	82,224
LA00002	B	U.S. TREASURY NOTES 5.50 5-31-03	BANK ONE, OKLAHOMA,OK RSD BY INS CODE, SECTIONS 1021 TO 1025	65,000	65,207	66,137
LA99999	Louisiana			145,000	145,045	148,361
Massachusetts						
MA00001	B	U.S. TREASURY NOTES 5.75 8-15-03	STATE STREET BANK,MA RSD BY GEN LAWS, CHAPTER 152, SECTIONS 61 AND 62	535,000	533,920	549,878
MA00002	B	U.S. TREASURY NOTES 5.75 8-15-03	STATE STREET BANK,MA RSD BY GEN LAWS, CHAPTER 152, SECTIONS 61 AND 62	0	0	0
MA99999	Massachusetts			535,000	533,920	549,878
Missouri						
MO00001	B	U.S. TREASURY NOTES 5.50 5-31-03	CENTRAL BANK,MO RSD BY INS CODE, CHAPTERS 374 TO 381	20,000	20,063	20,350
MO00002	B	U.S. TREASURY NOTES 5.75 8-15-03	CENTRAL BANK,MO RSD BY INS CODE, CHAPTERS 374 TO 381	5,000	4,989	5,139
MO99999	Missouri			25,000	25,052	25,489
New Mexico						
NM00001	B	U.S. TREASURY NOTES 5.50 5-31-03	WELLS FARGO BANK,NM RSD 1978 ANNOTATED SECTIONS 59-27-24/59-27-24.5	50,000	50,159	50,875
NM00002	B	U.S. TREASURY NOTES 5.75 8-15-03	WELLS FARGO BANK,NM RSD 1978 ANNOTATED SECTIONS 59-27-24/59-27-24.5	0	0	0
NM00003	B	U.S. TREASURY NOTES 5.75 8-15-03	WELLS FARGO BANK,NM RSD 1978 ANNOTATED SECTIONS 58-18-24/58-18-24.5	265,000	264,465	272,369
NM00004	B	U.S. TREASURY NOTES 5.75 8-15-03	WELLS FARGO BANK,NM RSD 1978 ANNOTATED SECTIONS 58-18-24/58-18-24.5	0	0	0
NM99999	New Mexico			315,000	314,624	323,244
North Carolina						
NC00001	B	U.S. TREASURY NOTES 5.50 5-31-03	WACHOVIA BANK,NC RSD BY GEN LAWS, CHAPTER 58-5-1	250,000	250,798	254,375
NC99999	North Carolina			250,000	250,798	254,375
Oklahoma						
OK00001	B	U.S. TREASURY NOTES 5.75 8-15-03	BANK ONE, OKLAHOMA,OK RSD BY INS CODE, SECTION 613	300,000	299,394	308,343
OK99999	Oklahoma			300,000	299,394	308,343
Oregon						
OR00001	B	U.S. TREASURY NOTES 5.00 8-15-11	US BANK,OR RSD BY INS CODE, SECTIONS 731.624 AND 731.628	680,000	676,307	745,660
OR00002	B	U.S. TREASURY NOTES 5.00 2-15-11	US BANK,OR RSD BY INS CODE, SECTIONS 731.624 AND 731.628	70,000	77,369	76,912
OR00003	B	U.S. TREASURY NOTES 5.75 8-15-03	US BANK,OR RSD BY INS CODE, SECTIONS 731.624 AND 731.628	30,000	29,939	30,834
OR99999	Oregon			780,000	783,615	853,406
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	116,000	115,765	119,225
SC00002	B	U.S. TREASURY NOTES 5.00 2-15-11	BANK OF AMERICA,SC RSD BY INS CODE, SECTION 38-9-80	225,000	248,689	247,218
SC00003	B	U.S. TREASURY NOTES 5.50 5-31-03	BANK OF AMERICA,SC RSD BY INS CODE, SECTIONS 38-9-80 AND 38-15-30	385,000	386,229	391,737

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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
SC99999	South Carolina			726,000	750,683	758,180
Texas						
TX00001	B	U.S. TREASURY NOTES 5.00 8-15-11	BANK ONE, OKLAHOMA,OK RSD BY INS CODE, ARTICLE 8.05	410,000	407,773	449,589
TX00002	B	U.S. TREASURY NOTES 5.75 8-15-03	BANK ONE, OKLAHOMA,OK RSD BY INS CODE, ARTICLE 8.05	350,000	349,293	359,733
TX99999	Texas			760,000	757,066	809,322
Virginia						
VA00001	B	U.S. TREASURY NOTES 5.00 2-15-11	SUNTRUST BANK,VA RSD BY INS CODE, TITLE 38.2, CHAPTER 10, ARTICLE 7	205,000	226,583	225,243
VA00002				0	0	0
VA99999	Virginia			205,000	226,583	225,243
Other						
OT00001	B	U.S. TREASURY NOTES 5.75 8-15-03	JP MORGAN SECURITIES OF TEXAS, INC,COLLATERAL FOR LETTER OF CREDIT	5,000	4,989	5,139
OT00002				0	0	0
OT99999	Other			5,000	4,989	5,139
XX99999	Total - All Special Deposits NOT Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			6,236,000	6,408,483	6,665,398
SPECIAL DEPOSITS WHICH ARE FOR THE BENEFIT OF ALL POLICYHOLDERS						
Arkansas						
AR00001	B	U.S. TREASURY NOTES 5.50 5-31-03	REGIONS BANK,AR RSD BY INS CODE, ANNOTATED SECTION 23-63-903	160,000	160,511	162,800
AR99999	Arkansas			160,000	160,511	162,800
Florida						
FL00001	B	U.S. TREASURY NOTES 5.875 2-15-04	WACHOVIA BANK,FL RSD BY INS CODE, SECTION 624.411	1,200,000	1,205,230	1,261,872
FL00002	B	U.S. TREASURY NOTES 5.75 8-15-03	WACHOVIA BANK,FL RSD BY INS CODE, SECTION 624.411	450,000	449,091	462,514
FL00003	B	U.S. TREASURY NOTES 5.50 5-31-03	WACHOVIA BANK,FL RSD BY INS CODE, SECTION 624.411	550,000	551,756	559,625
FL99999	Florida			2,200,000	2,206,077	2,284,011
Ohio						
OH00001	B	U.S. TREASURY NOTES 5.875 2-15-04	THE BANK OF NEW YORK,OH RSD BY INS CODE, SECTIONS 3929.08, 3929.10 AND 3929.11	2,050,000	2,058,935	2,155,698
OH00002				0	0	0
OH00003	B	U.S. TREASURY NOTES 5.75 8-15-03	THE BANK OF NEW YORK,OH RSD BY INS CODE, SECTIONS 3929.08, 3929.10 AND 3929.11	980,000	978,022	1,007,253
OH00004				0	0	0
OH99999	Ohio			3,030,000	3,036,957	3,162,951
Texas						
TX00001	B	U.S. TREASURY NOTES 5.50 5-31-03	BANK ONE, OKLAHOMA,OK RSD BY INS CODE, ARTICLE 8.05	430,000	431,373	437,525
TX00002	B	U.S. TREASURY NOTES 5.875 2-15-04	BANK ONE, OKLAHOMA,OK RSD BY INS CODE, ARTICLE 8.05	200,000	200,871	210,312
TX99999	Texas			630,000	632,244	647,837
ZZ99999	Total - All Special Deposits Held for Benefit of all Policyholders, Claimants, & Creditors of the Company			6,020,000	6,035,789	6,257,599
9999999	Totals			12,256,000	12,444,272	12,922,997

(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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