



QUARTERLY STATEMENT

As of June 30, 2002
of the Condition and Affairs of the

Cincinnati Equitable Insurance Company

NAIC Group Code..... 838, (Current Period) (Prior Period) NAIC Company Code..... 16721 Employer's ID Number..... 31-0239840

Organized under the Laws of Ohio State of Domicile or Port of Entry Ohio

Country of Domicile US

Incorporated..... January 24, 1827 Commenced Business..... April 17, 1826

Statutory Home Office 525 Vine Street Cincinnati OH 45202
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 525 Vine Street Cincinnati OH 45202 513-621-1826
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address P.O. Box 3428 Cincinnati OH 45201-3428
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 525 Vine Street Cincinnati OH 45202 513-621-1826
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address
Statement Contact Gregory Allen Baker 513-621-1826
(Name) (Area Code) (Telephone Number) (Extension)

(E-Mail Address) (Fax Number)

Policyowner Relations Contact (City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)

OFFICERS

President James Wesley Ketring Treasurer Gregory Allen Baker Secretary Catherine Winstead McArthur

VICE PRESIDENTS

Janet Strausbaugh Brown Bryan David Williams William McAfee Sharp Teresa Grace Brown

DIRECTORS OR TRUSTEES

Walter George Alpaugh Peter Allen Alpaugh Gregory Allen Baker James Wesley Ketring
Robert Michael Hutzelman

State of.....
County of.....

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)
James Wesley Ketring
(Printed Name)
President

(Signature)
Catherine Winstead McArthur
(Printed Name)
Secretary

(Signature)
Gregory Allen Baker
(Printed Name)
Treasurer

Subscribed and sworn to before me this
.....day of, 2002

ASSETS

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,821,907		11,821,907	11,801,967
2. Stocks:				
2.1 Preferred stocks.....	1,747,313		1,747,313	1,399,154
2.2 Common stocks.....	15,108,376		15,108,376	14,588,530
3. Mortgage loans on real estate:				
3.1 First liens.....			0	
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....			0	
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....624,534) and short-term investments (\$.....939,866).....	1,564,400		1,564,400	929,232
6. Other invested assets.....			0	
7. Receivable for securities.....			0	
8. Aggregate write-ins for invested assets.....	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8).....	30,241,997	0	30,241,997	28,718,883
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection.....	994,185	24,397	969,789	1,034,981
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	3,640,971		3,640,971	3,096,628
10.3 Accrued retrospective premiums.....			0	
11. Funds held by or deposited with reinsured companies.....			0	
12. Bills receivable, taken for premiums.....	22,595		22,595	23,546
13. Amounts receivable under high deductible policies.....			0	
14. Reinsurance recoverables on loss and loss adjustment expense payments.....			0	712,094
15. Federal and foreign income tax recoverable and interest thereon (including \$.....222,000 net deferred tax asset).....	339,600		339,600	110,600
16. Guaranty funds receivable or on deposit.....			0	
17. Electronic data processing equipment and software.....	96,592		96,592	107,884
18. Interest, dividends and real estate income due and accrued.....	230,266		230,266	196,895
19. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
20. Receivable from parent, subsidiaries and affiliates.....	66,655		66,655	154,437
21. Amounts due from/to protected cells.....			0	
22. Equities and deposits in pools and associations.....			0	
23. Amounts receivable relating to uninsured accident and health plans.....			0	
24. Other assets nonadmitted.....	292,464	292,464	0	
25. Aggregate write-ins for other than invested assets.....	0	0	0	0
26. Total assets excluding protected cell assets (Lines 9 through 25).....	35,925,326	316,861	35,608,466	34,155,948
27. Protected cell assets.....			0	
28. TOTALS (Lines 26 and 27).....	35,925,326	316,861	35,608,466	34,155,948

DETAILS OF WRITE-INS

0801.			0	
0802.			0	
0803.			0	
0898. Summary of remaining write-ins for Line 8 from overflow page.....	0	0	0	0
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above).....	0	0	0	0
2501. Receivable from MGAs.....			0	
2502.			0	
2503.			0	
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	0	0	0
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	0	0	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....2,287,627).....	4,112,064	3,051,457
2. Reinsurance payable on paid losses and loss adjustment expenses.....		
3. Loss adjustment expenses.....	739,174	594,181
4. Commissions payable, contingent commissions and other similar charges.....	429,012	399,064
5. Other expenses (excluding taxes, licenses and fees).....	142,091	274,557
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	118,000	202,030
7. Federal and foreign income taxes (including \$.....0 on realized capital gains (losses) (including \$.....0 net deferred tax liability).....		
8. Borrowed money \$.....0 and interest thereon \$.....0.....		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....1,868,067 and including warranty reserves of \$.....0).....	6,145,408	4,962,723
10. Advance premium.....		
11. Dividends declared and unpaid:		
11.1 Stockholders.....		
11.2 Policyholders.....		
12. Ceded reinsurance premiums payable (net of ceding commissions).....	468,247	1,347,670
13. Funds held by company under reinsurance treaties.....		
14. Amounts withheld or retained by company for account of others.....	7,577	8,450
15. Remittances and items not allocated.....		
16. Provision for reinsurance.....		
17. Net adjustments in assets and liabilities due to foreign exchange rates.....		
18. Drafts outstanding.....		
19. Payable to parent, subsidiaries and affiliates.....	157,010	186,284
20. Payable for securities.....		
21. Liability for amounts held under uninsured accident and health plans.....		
22. Capital notes \$.... and interest thereon \$.....		
23. Aggregate write-ins for liabilities.....	1,444,076	1,460,676
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	13,762,659	12,487,092
25. Protected cell liabilities.....		
26. Total liabilities (Lines 24 and 25).....	13,762,659	12,487,092
27. Aggregate write-ins for special surplus funds.....	0	0
28. Common capital stock.....	1,000,000	1,000,000
29. Preferred capital stock.....		
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....		
32. Gross paid in and contributed surplus.....	9,753,831	9,753,831
33. Unassigned funds (surplus).....	11,091,975	10,915,027
34. Less treasury stock, at cost:		
34.1 .....0.000 shares common (value included in Line 28 \$.....0).....		
34.2 .....0.000 shares preferred (value included in Line 29 \$.....0).....		
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	21,845,806	21,668,858
36. TOTALS.....	35,608,466	34,155,950

DETAILS OF WRITE-INS

2301. Asset One Returnable Deposits.....	1,438,076	1,451,676
2302. Premium Deficiency.....	6,000	9,000
2303.		
2398. Summary of remaining write-ins for Line 23 from overflow page.....	0	0
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	1,444,076	1,460,676
2701.		
2702.		
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	0	0
3001.		
3002.		
3003.		
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Previous Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....10,921,389).....	9,819,298	10,594,402	19,196,765
1.2 Assumed..... (written \$.....0).....			
1.3 Ceded..... (written \$.....2,500,995).....	2,581,589	3,448,721	6,228,518
1.4 Net..... (written \$.....8,420,394).....	7,237,709	7,145,681	12,968,247
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....5,645,294):			
2.1 Direct.....	7,043,043	5,259,301	11,329,887
2.2 Assumed.....			
2.3 Ceded.....	1,973,646	555,112	2,435,285
2.4 Net.....	5,069,397	4,704,189	8,894,601
3. Loss expenses incurred.....	724,732	390,570	956,389
4. Other underwriting expenses incurred.....	2,785,391	2,701,228	5,252,009
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	8,579,520	7,795,987	15,102,999
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(1,341,811)	(650,306)	(2,134,752)
INVESTMENT INCOME			
9. Net investment income earned.....	759,509	731,794	1,173,885
10. Net realized capital gains (losses).....	(139,617)	(174,401)	(227,396)
11. Net investment gain (loss) (Lines 9 + 10).....	619,892	557,393	946,489
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....27,700).....	(27,700)	(53,159)	(49,544)
13. Finance and service charges not included in premiums.....	512,254	450,706	893,482
14. Aggregate write-ins for miscellaneous income.....	0	0	0
15. Total other income (Lines 12 through 14).....	484,554	397,547	843,939
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15).....	(237,365)	304,634	(344,324)
17. Dividends to policyholders.....			
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17).....	(237,365)	304,634	(344,324)
19. Federal and foreign income taxes incurred.....	(75,000)	40,000	(41,138)
20. Net income (Line 18 minus Line 19) (to Line 22).....	(162,365)	264,634	(303,185)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 previous year.....	21,668,858	21,930,552	21,930,552
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20).....	(162,365)	264,634	(303,185)
23. Net unrealized capital gains or losses.....	400,279	497,925	155,607
24. Change in net unrealized foreign exchange capital gain (loss).....			
25. Change in net deferred income taxes.....	154,000	(97,400)	99,600
26. Change in nonadmitted assets.....	(214,965)	(6,652)	(82,116)
27. Change in provision for reinsurance.....			
28. Change in surplus notes.....			
29. Surplus (contributed to) withdrawn from protected cells.....			
30. Cumulative effect of changes in accounting principles.....		(31,600)	(31,600)
31. Capital changes:			
31.1 Paid in.....			
31.2 Transferred from surplus (Stock Dividend).....			
31.3 Transferred to surplus.....			
32. Surplus adjustments:			
32.1 Paid in.....			
32.2 Transferred to capital (Stock Dividend).....			
32.3 Transferred from capital.....			
33. Net remittances from or (to) Home Office.....			
34. Dividends to stockholders.....			(100,000)
35. Change in treasury stock.....			
36. Aggregate write-ins for gains and losses in surplus.....	0	0	0
37. Change in surplus as regards policyholders (Lines 22 through 36).....	176,949	626,907	(261,694)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37).....	21,845,806	22,557,459	21,668,858

DETAILS OF WRITE-INS

0501.			
0502.			
0503.			
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401.			
1402.			
1403.			
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	0	0	0
3601.			
3602.			
3603.			
3698. Summary of remaining write-ins for Line 36 from overflow page.....	0	0	0
3699. Totals (Lines 3601 thru 3603 plus 3698) (Line 36 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	7,045,060	13,088,366
2. Loss and loss adjustment expenses paid (net of salvage and subrogation).....	3,876,434	10,013,139
3. Underwriting expenses paid.....	2,971,939	5,338,303
4. Other underwriting income (expenses).....		
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4).....	196,686	(2,263,076)
6. Net investment income.....	748,705	1,188,468
7. Other income (expenses):		
7.1 Agents' balances charged off.....	(27,700)	(49,544)
7.2 Net funds held under reinsurance treaties.....		
7.3 Net amount withheld or retained for account of others.....	(873)	(4,433)
7.4 Aggregate write-ins for miscellaneous items.....	512,254	893,482
7.5 Total other income (Lines 7.1 to 7.4).....	483,681	839,505
8. Dividends to policyholders on direct business, less \$.....0 dividends on reinsurance assumed or ceded (net).....		
9. Federal and foreign income taxes (paid) recovered.....		(137,462)
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9).....	1,429,073	(372,565)
CASH FROM INVESTMENTS		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds.....	1,418,293	3,139,176
11.2 Stocks.....	2,248,222	5,021,465
11.3 Mortgage loans.....		
11.4 Real estate.....		
11.5 Other invested assets.....		
11.6 Net gains or (losses) on cash and short-term investments.....		307
11.7 Miscellaneous proceeds.....		
11.8 Total investment proceeds (Lines 11.1 to 11.7).....	3,666,515	8,160,948
12. Cost of investments acquired (long-term only):		
12.1 Bonds.....	1,657,277	3,320,561
12.2 Stocks.....	2,646,611	5,034,851
12.3 Mortgage loans.....		
12.4 Real estate.....		
12.5 Other invested assets.....		
12.6 Miscellaneous applications.....		
12.7 Total investments acquired (Lines 12.1 to 12.6).....	4,303,889	8,355,412
13. Net cash from investments (Line 11.8 minus Line 12.7).....	(637,374)	(194,464)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
14. Cash provided:		
14.1 Surplus notes, capital and surplus paid in.....		
14.2 Capital notes \$.....0 less amounts repaid \$.....0.....		
14.3 Net transfers from affiliates.....	87,782	45,895
14.4 Borrowed funds received.....		
14.5 Other cash provided.....	(1,186)	30,550
14.6 Total (Lines 14.1 to 14.5).....	86,596	76,445
15. Cash applied:		
15.1 Dividends to stockholders paid.....		100,000
15.2 Net transfers to affiliates.....	29,274	
15.3 Borrowed funds repaid.....		
15.4 Other applications.....	213,854	96,883
15.5 Total (Lines 15.1 to 15.4).....	243,128	196,883
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5).....	(156,533)	(120,438)
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16).....	635,166	(687,467)
18. Cash and short-term investments:		
18.1 Beginning of year.....	929,232	1,616,699
18.2 End of period (Line 17 plus Line 18.1).....	1,564,398	929,232
DETAILS OF WRITE-INS		
07.401 Service Fee Income.....	512,254	893,482
07.402		
07.403		
07.498 Summary of remaining write-ins for Line 7.4 from overflow page.....	0	0
07.499 Total (Lines 7.401 to 7.403 plus 7.498) (Line 7.4 above).....	512,254	893,482

NOTES TO FINANCIAL STATEMENTS

SECTION A

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Cincinnati Equitable Insurance Company are presented on the basis of accounting practices prescribed or permitted by the Ohio Insurance Department.

The Ohio Insurance Department recognizes only statutory accounting practices prescribed or permitted by the state of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio. The state of Ohio has not adopted prescribed or permitted practices that differ from NAIC SAP.

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make certain estimates and assumptions that effect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Premiums are earned over the terms of the related insurance policies and reinsurance contracts. Unearned premium reserves are established to cover the unexpired portion of premiums written. Such reserves are computed by pro rata methods for direct business and are based on reports received from ceding companies for reinsurance.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost using the interest method.
- (3) Common Stocks at market except that investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 20 % or more are carried on the equity basis.
- (4) Preferred stocks are generally stated market value.
- (5) Mortgage loans on real estate are stated at the aggregate carrying value less accrued interest.
- (6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.
- (7) The Company has no investments in Subsidiaries.
- (8) The Company has no interest in Joint Ventures.
- (9) All derivatives, if any, are stated at fair value.
- (10) The Company does not anticipate investment income as a factor in the premium deficiency calculation.
- (11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity implement any significant accounting policy changes which would require disclosure in the Notes to the Financial Statements? Yes [] No [X]

1.2 If yes, explain:..... _____

2.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

2.2 If yes, has the report been filed with the domiciliary state? Yes [] No []

3.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

3.2 If yes, date of change:
If not previously filed, furnish herewith a certified copy of the instrument as amended.

4. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, attach an organizational chart.

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

5.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []

If yes, attach an explanation.

7.1 State as of what date the latest financial examination of the reporting entity was made or is being made.12/31/1998.....

7.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/1998.....

7.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).07/15/1999.....

7.4 By what department or departments?..... Ohio

8.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes [] No [X]

8.2 If yes, give full information:

GENERAL INTERROGATORIES (continued)

INVESTMENT

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

9.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [] No [X]

9.2 If yes, explain: _____

10.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

10.2 If yes, give full and complete information relating thereto:

11. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....

12. Amount of real estate and mortgages held in short-term investments: \$.....

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

13.2 If yes, please complete the following:

	1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21 Bonds.....	\$.....0	\$.....0
13.22 Preferred Stock.....	\$.....0	\$.....0
13.23 Common Stock.....	\$.....12,163,213	\$.....12,386,854
13.24 Short-Term Investments.....	\$.....0	\$.....0
13.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
13.26 All Other.....	\$.....0	\$.....0
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26).....	\$.....12,163,213	\$.....12,386,854
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above.....	\$.....0	\$.....0
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above.....	\$.....0	\$.....0

14.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No []
If no, attach a description with this statement.

15. Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Part 1-General, Section IV.H-Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No []

15.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Fifth Third Bank	One Fifth Third Center, Cincinnati, Ohio 45202
U.S. Bank	425 Walnut Street, Cincinnati, Ohio 45202

15.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation.

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

15.3 Have there been any changes, including name changes, in the custodian(s) identified in 15.1 during the current year? Yes [X] No []

15.4 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
Firstar Bank	U.S. Bank	06/01/2002	Name Change

15.5 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
Fifth Third Bank	Cincinnati Asset Management	4530 Glandale Milford Road, Cincinnati, Ohio 45242

Cincinnati Equitable Insurance Company
GENERAL INTERROGATORIES (continued)
PART 2
PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [] N/A [X]
 If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
 If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [X] No []

3.2 If yes, give full and complete information thereto:

We terminated a Quota Share Treaty on our Speciality Homeowners prgram and replaced it with an Excess Loss Treaty effective 1/1/02

We also terminated a Quota Share Treaty on our Non-Standard Auto program effective 7/1/02

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see annual statement instructions pertaining to disclosure of discounting for definition of "tabular reserves") discounted at a rate of interest greater than zero? Yes [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....0
Total.....	.....XXX.....	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

SCHEDULE A - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period.....	.....0	.....0	.....0	.....
2. Increase (decrease) by adjustment.....				
3. Cost of acquired.....				
4. Cost of additions to and permanent improvements.....				
5. Total profit (loss) on sales.....				
6. Increase (decrease) by foreign exchange adjustment.....				
7. Amount received on sales.....				
8. Book/adjusted carrying value at end of current period.....	.....0	.....0	.....0	.....0
9. Total valuation allowance.....				
10. Subtotal (Lines 8 plus 9).....	.....0	.....0	.....0	.....0
11. Total nonadmitted amounts.....				
12. Statement value, current period (Page 2, real estate lines, current period).....	.....0	.....0	.....0	.....0

NONE

SCHEDULE B - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period.....	.....0	.....0	.....0	.....
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions.....				
2.2 Additional investment made after acquisitions.....				
3. Accrual of discount and mortgage interest points and commitment fees.....				
4. Increase (decrease) by adjustment.....				
5. Total profit (loss) on sale.....				
6. Amounts paid on account or in full during the period.....				
7. Amortization of premium.....				
8. Increase (decrease) by foreign exchange adjustment.....				
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period.....	.....0	.....0	.....0	.....0
10. Total valuation allowance.....				
11. Subtotal (Lines 9 plus 10).....	.....0	.....0	.....0	.....0
12. Total nonadmitted amounts.....				
13. Statement value of mortgages owned at end of current period.....	.....0	.....0	.....0	.....0

NONE

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period.....	.....0	.....0	.....0	.....
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions.....				
2.2 Additional investment made after acquisitions.....				
3. Accrual of discount.....				
4. Increase (decrease) by adjustment.....				
5. Total profit (loss) on sale.....				
6. Amounts paid on account or in full during the period.....				
7. Amortization of premium.....				
8. Increase (decrease) by foreign exchange adjustment.....				
9. Book/adjusted carrying value of long-term invested assets at end of current period.....	.....0	.....0	.....0	.....0
10. Total valuation allowance.....				
11. Subtotal (Lines 9 plus 10).....	.....0	.....0	.....0	.....0
12. Total nonadmitted amounts.....				
13. Statement value of long-term invested assets at end of current period.....	.....0	.....0	.....0	.....0

NONE

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1	2	3	4	5	6	7	8
	Statement Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Statement Value End of First Quarter	Statement Value End of Second Quarter	Statement Value End of Third Quarter	Statement Value December 31 Prior Year
BONDS								
1. Class 1.....	9,189,310	839,709	527,342	(523,638)	9,189,310	8,978,040		9,530,991
2. Class 2.....	1,821,214	232,110	9,856	238,360	1,821,214	2,281,828		1,357,673
3. Class 3.....	577,816	167,118	214,029	141,943	577,816	672,848		832,462
4. Class 4.....	964,041	79,288	110,782	(140,764)	964,041	791,783		899,630
5. Class 5.....	70,225		90,090	39,140	70,225	19,275		74,600
6. Class 6.....				18,000		18,000		
7. Total Bonds.....	12,622,606	1,318,225	952,099	(226,959)	12,622,606	12,761,774	0	12,695,356
PREFERRED STOCK								
8. Class 1.....	826,497	409,488	581,538	(13,483)	826,497	640,964		491,268
9. Class 2.....	877,953	458,961	233,895	(163,485)	877,953	939,535		777,372
10. Class 3.....	75,234		62,375	114,047	75,234	126,906		73,969
11. Class 4.....	36,486			(3,112)	36,486	33,374		36,489
12. Class 5.....	22,236			(9,156)	22,236	13,080		20,056
13. Class 6.....								
14. Total Preferred Stock.....	1,838,406	868,449	877,808	(75,189)	1,838,406	1,753,859	0	1,399,154
15. Total Bonds and Preferred Stock.....	14,461,012	2,186,674	1,829,907	(302,148)	14,461,012	14,515,633	0	14,094,510

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999. Totals.....	939,866	XXX	941,591	2,358	1,139

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period.....	893,389	1,074,247	0	1,539,029
2. Cost of short-term investments acquired.....	589,043	383,243		2,647,309
3. Increase (decrease) by adjustment.....		(1,725)		3,365
4. Increase (decrease) by foreign exchange adjustment.....				
5. Total profit (loss) on disposal of short-term investments.....				307
6. Consideration received on disposal of short-term investments.....	408,185	515,899		3,296,621
7. Book/adjusted carrying value, current period.....	1,074,247	939,866	0	893,389
8. Total valuation allowance.....				
9. Subtotal (Lines 7 plus 8).....	1,074,247	939,866	0	893,389
10. Total nonadmitted amounts.....				
11. Statement value (Lines 9 minus 10).....	1,074,247	939,866	0	893,389
12. Income collected during period.....	2,284	(506)		49,308
13. Income earned during period.....	782	5,410		34,956

**Sch. DB-Part F-Section 1
NONE**

**Sch. DB-Part F-Section 2
NONE**

**Sch. F
NONE**

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL	No						
2. Alaska.....AK	No						
3. Arizona.....AZ	Yes						
4. Arkansas.....AR	No						
5. California.....CA	No						
6. Colorado.....CO	No						
7. Connecticut.....CT	No						
8. Delaware.....DE	No						
9. District of Columbia.....DC	No						
10. Florida.....FL	No						
11. Georgia.....GA	No						
12. Hawaii.....HI	No						
13. Idaho.....ID	No						
14. Illinois.....IL	Yes						
15. Indiana.....IN	Yes	3,217,635	2,059,681	1,551,961	1,090,276	1,048,864	454,531
16. Iowa.....IA	No						
17. Kansas.....KS	No						
18. Kentucky.....KY	No						
19. Louisiana.....LA	No						
20. Maine.....ME	No						
21. Maryland.....MD	No						
22. Massachusetts.....MA	No						
23. Michigan.....MI	No						
24. Minnesota.....MN	No						
25. Mississippi.....MS	No						
26. Missouri.....MO	No						
27. Montana.....MT	No						
28. Nebraska.....NE	No						
29. Nevada.....NV	No						
30. New Hampshire.....NH	No						
31. New Jersey.....NJ	No						
32. New Mexico.....NM	No						
33. New York.....NY	No						
34. North Carolina.....NC	No						
35. North Dakota.....ND	No						
36. Ohio.....OH	Yes	7,703,754	8,939,918	4,401,604	6,616,168	5,345,401	6,630,342
37. Oklahoma.....OK	No						
38. Oregon.....OR	No						
39. Pennsylvania.....PA	No						
40. Rhode Island.....RI	No						
41. South Carolina.....SC	No						
42. South Dakota.....SD	No						
43. Tennessee.....TN	No						
44. Texas.....TX	No						
45. Utah.....UT	No						
46. Vermont.....VT	No						
47. Virginia.....VA	No						
48. Washington.....WA	No						
49. West Virginia.....WV	No						
50. Wisconsin.....WI	No						
51. Wyoming.....WY	No						
52. American Samoa.....AS	No						
53. Guam.....GU	No						
54. Puerto Rico.....PR	No						
55. US Virgin Islands.....VI	No						
56. Canada.....CN	No						
57. Aggregate Other Alien.....OT	XXX	0	0	0	0	0	0
58. Totals.....	(a).....4	10,921,389	10,999,599	5,953,565	7,706,444	6,394,265	7,084,873

DETAILS OF WRITE-INS

5701.....	XXX						
5702.....	XXX						
5703.....	XXX						
5798. Summary of remaining write-ins for Line 57 from overflow page...	XXX	0	0	0	0	0	0
5799. Totals (Lines 5701 thru 5703 + Line 5798) (Line 57 above).....	XXX	0	0	0	0	0	0

(a) Insert the number of yes responses except for Canada and Other Alien.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	83,527	64,308	77.0	78.9
2. Allied lines.....			0.0	
3. Farmowners multiple peril.....			0.0	
4. Homeowners multiple peril.....	1,462,617	1,290,148	88.2	44.4
5. Commercial multiple peril.....			0.0	
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....			0.0	
10. Financial guaranty.....			0.0	
11.1. Medical malpractice-occurrence.....			0.0	
11.2. Medical malpractice-claims made.....			0.0	
12. Earthquake.....			0.0	
13. Group accident and health.....			0.0	16.1
14. Credit accident and health.....			0.0	
15. Other accident and health.....	19,792		0.0	(68.2)
16. Workers' compensation.....			0.0	
17.1. Other liability-occurrence.....			0.0	
17.2. Other liability-claims made.....			0.0	
18.1. Products liability-occurrence.....			0.0	
18.2. Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	5,482,562	3,928,776	71.7	64.6
19.3, 19.4 Commercial auto liability.....			0.0	
21. Auto physical damage.....	2,770,799	1,759,812	63.5	63.1
22. Aircraft (all perils).....			0.0	
23. Fidelity.....			0.0	
24. Surety.....			0.0	
26. Burglary and theft.....			0.0	
27. Boiler and machinery.....			0.0	
28. Credit.....			0.0	
29. International.....			0.0	
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
34. Totals.....	9,819,298	7,043,043	71.7	49.6
DETAILS OF WRITE-INS				
3301.....			0.0	
3302.....			0.0	
3303.....			0.0	
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0.0	0.0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	46,657	100,568	62,574
2. Allied lines.....			
3. Farmowners multiple peril.....			
4. Homeowners multiple peril.....	909,429	1,583,923	1,202,457
5. Commercial multiple peril.....			
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....			
10. Financial guaranty.....			
11.1. Medical malpractice-occurrence.....			
11.2. Medical malpractice-claims made.....			
12. Earthquake.....			
13. Group accident and health.....			2,364,299
14. Credit accident and health.....			70,030
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....	11,719	19,345	16,879
17.2. Other liability-claims made.....			
18.1. Products liability-occurrence.....			
18.2. Products liability-claims made.....			
19.1, 19.2 Private passenger auto liability.....	2,867,204	6,120,294	4,854,603
19.3, 19.4 Commercial auto liability.....			
21. Auto physical damage.....	1,564,724	3,097,259	2,428,756
22. Aircraft (all perils).....			
23. Fidelity.....			
24. Surety.....			
26. Burglary and theft.....			
27. Boiler and machinery.....			
28. Credit.....			
29. International.....			
30. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
31. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
33. Aggregate write-ins for other lines of business.....	0	0	0
34. Totals.....	5,399,733	10,921,389	10,999,598
DETAILS OF WRITE-INS			
3301.....			
3302.....			
3303.....			
3398. Sum. of remaining write-ins for Line 33 from overflow page.....	0	0	0
3399. Totals (Lines 3301 thru 3303 plus 3398) (Line 33).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (a)	2002 Loss and LAE Payments on Claims Reported as of Prior Year-End	2002 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2002 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (b)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserves Developed (Savings)/Deficiency (c)
1. 1999 + Prior	321	109	430	146	30	176	208	11	14	233	33	(54)	(21)
2. 2000	510	152	662	325	7	332	502	12	101	615	317	(32)	285
3. Subtotals 2000 + Prior	831	261	1,092	471	37	508	710	23	115	848	350	(86)	264
4. 2001	1,517	1,036	2,553	887	213	1,100	901	235	202	1,338	271	(386)	(115)
5. Subtotals 2001 + Prior	2,348	1,297	3,645	1,358	250	1,608	1,611	258	317	2,186	621	(472)	149
6. 2002	XXX	XXX	XXX	XXX	2,980	2,980	XXX	1,576	1,089	2,665	XXX	XXX	XXX
7. Totals	2,348	1,297	3,645	1,358	3,230	4,588	1,611	1,834	1,406	4,851	621	(472)	149
8. Prior Year-End's Surplus As Regards Policyholders	21,669										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.26.4 %	2.(36.4)%	3.4.1 %
													Col. 13, Line 7 Line 8
													4.0.7 %

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(a) Should equal prior year-end Annual Statement; Page 3, Col. 1, Lines 1 + 3.
 (b) Should equal Q.S. Page 3, Col.1, Lines 1 and 3.
 (c) Should also equal Cols. 6 + 10 less Col. 3 for Lines 1 through 5 only.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason, enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

RESPONSE

1. Will the SVO Compliance Certification be filed with this statement?

YES

2. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement?

NO

3. Will Supplement A to Schedule T (Medical Malpractice Supplement) be filed with this statement?

NO

EXPLANATIONS:

BAR CODE:



**Overflow Page
NONE**

**Sch. A-Part 2
NONE**

**Sch. A-Part 3
NONE**

**Sch. B-Part 1
NONE**

**Sch. B-Part 2
NONE**

**Sch. BA-Part 1
NONE**

**Sch. BA-Part 2
NONE**

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

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	9 NAIC Designation (a)
Bonds - Industrial and Miscellaneous								
United States								
16161N AG 5.....	Chase Manhattan Corp.....	04/09/2002.....	Mesirow Financial, Inc.....		241,949	240,000	5,500	1PE.....
339130 AT 3.....	Fleming Companies.....	04/19/2002.....	VARIOUS.....		38,888	40,000	.99	4.....
362311 AE 2.....	GTE California.....	04/09/2002.....	Mesirow Financial, Inc.....		263,815	250,000	7,826	1PE.....
464592 AB 0.....	Isle Capri Casinos Inc.....	06/21/2002.....	CIBS.....		40,400	40,000	.690	4.....
481165 AC 2.....	Joy Global Inc.....	06/26/2002.....	Morgan Stanley.....		41,200	40,000	1,001	3Z.....
521865 AE 5.....	Lear Corp.....	06/18/2002.....	Lehman Brothers Securitie.....		41,400	40,000	.324	3.....
700690 AH 3.....	Park Place Entertainment.....	06/10/2002.....	CIBS.....		42,418	40,000	.794	3.....
742718 BW 8.....	Procter & Gamble Company.....	06/04/2002.....	Morgan Stanley.....		49,828	50,000		1PE.....
87612E AB 2.....	Target Corp.....	05/30/2002.....	Morgan Stanley.....		55,731	50,000	1,146	1PE.....
879006 AC 8.....	Teekay Shipping.....	05/01/2002.....	Undefined.....		42,100	40,000	1,095	3.....
90333W AA 6.....	US Bank.....	05/28/2002.....	First Union.....		51,451	50,000	1,063	1.....
98152D AH 4.....	World Omni Auto.....	05/20/2002.....	First Union.....		25,802	25,000	.11	1.....
	United States.....				934,982	905,000	19,549	XXX.....
4599999	Total - Bonds - Industrial & Miscellaneous.....				934,982	905,000	19,549	XXX.....
6099997	Total - Bonds - Part 3.....				934,982	905,000	19,549	XXX.....
6099999	Total - Bonds.....				934,982	905,000	19,549	XXX.....
Preferred Stocks - Industrial and Miscellaneous								
United States								
21988G 84 1.....	Corp-backed Trust.....	06/19/2002.....	Mesirow Financial, Inc.....	7,000.000	179,200	25		P1Z.....
22080U 20 9.....	Corts Trust Safeco Capital.....	05/23/2002.....	Mesirow Financial, Inc.....	2,450.000	61,740	25		2PE.....
812404 20 0.....	Sears Roebuck.....	05/07/2002.....	Mesirow Financial, Inc.....	5,000.000	124,800	25		2W.....
87316S 20 3.....	TXU Europe Capital.....	06/19/2002.....	Mesirow Financial, Inc.....	6,700.000	178,890	25		P2Z.....
G16547 16 1.....	BSCH Finance LTD.....	06/12/2002.....	Mesirow Financial, Inc.....	3,650.000	93,531	25		P2U.....
	United States.....				638,161	125	0	XXX.....
6399999	Total - Preferred Stocks - Industrial & Miscellaneous.....				638,161	125	0	XXX.....
6599997	Total - Preferred Stocks - Part 3.....				638,161	125	0	XXX.....
6599998	Total - Preferred Stocks - Summary Item for Preferred Stocks Bought and Sold This Quarter.....				230,288			XXX.....
6599999	Total - Preferred Stocks.....				868,449	125	0	XXX.....
Common Stocks - Public Utilities								
United States								
670872 10 0.....	OM Group Inc.....	05/15/2002.....	Smith Barney Shearson.....	170.000	11,438			L.....
Y2573F 10 2.....	Flextronics International.....	05/01/2002.....	A.G. Edwards.....	810.000	10,736			L.....
	United States.....				22,174	XXX	0	XXX.....
6699999	Total - Common Stocks - Public Utilities.....				22,174	XXX	0	XXX.....
Common Stocks - Banks, Trust and Insurance Companies								
United States								
001055 10 2.....	AFLAC Inc.....	04/09/2002.....	Bernstein, Sanford.....	260.000	7,882			L.....
064057 10 2.....	Bank Of New York.....	04/12/2002.....	Lehman Brothers Securitie.....	200.000	7,543			L.....
665859 10 4.....	Northern Trust Corp.....	04/09/2002.....	Gradison.....	65.000	3,867			L.....
	United States.....				19,292	XXX	0	XXX.....
6799999	Total - Common Stocks - Banks, Trust & Ins. Cos.....				19,292	XXX	0	XXX.....
Common Stocks - Industrial and Miscellaneous								
United States								
038222 10 5.....	Applied Materials Inc.....	04/17/2002.....	Stock Split.....	175.000				L.....
053611 10 9.....	Avery Dennison Corp.....	04/01/2002.....	Robt. W.Baird & Co.....	132.000	8,110			L.....
090613 10 0.....	Biomet Inc.....	04/01/2002.....	Prudential Bache.....	315.000	8,324			L.....
278865 10 0.....	Ecolab Inc.....	04/25/2002.....	Salomon Bros.....	175.000	7,581			L.....
291011 10 4.....	Emerson Electric.....	05/01/2002.....	Credit Suisse First Bosto.....	145.000	7,823			1.....
311900 10 4.....	Fastenal Company.....	04/09/2002.....	Robt. W.Baird & Co.....	200.000	7,735			L.....
459200 10 1.....	International Business Machine.....	04/12/2002.....	Bear Stern & Co.....	95.000	8,227			L.....
681919 10 6.....	Omnicom Group Inc.....	05/07/2002.....	Smith Barney Shearson.....	75.000	6,415			L.....

FO4

SCHEDULE D - PART 3

Show all Long-Term Bonds and Stock Acquired by the Company During the Current Quarter

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	9 NAIC Designation (a)
713448 10 8.....	Pepsico Inc.....	04/22/2002.....	Merrill Lynch.....	150.000	7,958			L.....
717081 10 3.....	Pfizer Inc.....	06/01/2002.....	VARIOUS.....	385.000	13,918			L.....
748356 10 2.....	Questar Corp.....	05/17/2002.....	Smith Barney Shearson.....	210.000	5,772			L.....
983024 10 0.....	Wyeth.....	04/10/2002.....	Davis Mendel Regenstein.....	60.000	3,906			L.....
	United States.....				85,769	XXX	0	XXX.....
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				85,769	XXX	0	XXX.....
7099997	Total - Common Stocks - Part 3.....				127,235	XXX	0	XXX.....
7099999	Total - Common Stocks.....				127,235	XXX	0	XXX.....
7199999	Total - Preferred and Common Stocks.....				995,684	XXX	0	XXX.....
7299999	Total - Bonds, Preferred and Common Stocks.....				1,930,666	XXX	19,549	XXX.....

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues:.....0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
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	NAIC Designation (a)
Bonds - U.S. Government																
36203C CX 8...	GNMA Pool #344886	06/17/2002	PRINCIPAL RECEIPT		10,647	10,647	10,360	10,647	216			0	0	278		1
36224T AC 4...	GNMA Pool #337603	06/17/2002	PRINCIPAL RECEIPT		796	796	825	796	(27)			0	0	57		1
0399999	Total - Bonds - U.S. Government				11,443	11,443	11,185	11,443	189	0	0	0	0	335	0	XXX
Bonds - Industrial and Miscellaneous																
United States																
077447 AC 4...	Belden & Blake Corp.	05/03/2002	J. P. Morgan Securities		19,800	22,000	22,165	22,108	4,068			(2,308)	(2,308)	1,006		5
210805 CE 5...	Continental Airlines	04/17/2002	Sink PMT @ 100.0000000		9,856	9,856	9,604	9,856	253			0	0	316		2
247701 AB 1...	Delta Mills, Inc.	05/06/2002	Called		12,075	23,000	23,546	23,363	11,403			(11,288)	(11,288)	1,507		5
339130 AL 0...	Fleming Cos. Inc.	04/19/2002	Called		34,773	36,000	34,740	34,773	33			0	0	0		4
393505 AP 7...	Green Tree Financial	06/03/2002	Bank New York		190,000	200,000	218,250	214,029	(494)			(24,029)	(24,029)	9,404		3
436255 AC 7...	Hollywood Park Inc.	04/15/2002	BNP Capital		43,988	45,000	44,554	44,619	5,919			(632)	(632)	2,810		5
720721 AC 3...	Pierce Leahy Command	06/04/2002	Raymond James & Associate		40,150	40,000	37,500	37,913	111			2,237	2,237	1,824		4
79377W AA 6...	Saks Inc.	05/13/2002	Meridian Capital Markets		45,563	45,000	37,238	38,096	260			7,467	7,467	1,867		4
	United States				396,205	420,856	427,597	424,757	21,553	0	0	(28,553)	(28,553)	18,734	0	XXX
4599999	Total - Bonds - Industrial & Miscellaneous				396,205	420,856	427,597	424,757	21,553	0	0	(28,553)	(28,553)	18,734	0	XXX
6099997	Total - Bonds - Part 4				407,648	432,299	438,782	436,200	21,742	0	0	(28,553)	(28,553)	19,069	0	XXX
6099999	Total - Bonds				407,648	432,299	438,782	436,200	21,742	0	0	(28,553)	(28,553)	19,069	0	XXX
Preferred Stocks - Banks, Trust and Insurance Companies																
United States																
638539 88 2...	National Westminster Bank	06/19/2002	Mesirow Financial, Inc.	5,000.000	128,996	25	131,250	131,250				(2,254)	(2,254)	2,696		P1A
	United States				128,996	25	131,250	131,250	0	0	0	(2,254)	(2,254)	0	2,696	XXX
6299999	Total - Preferred Stocks - Banks, Trust & Insurance Companies				128,996	25	131,250	131,250	0	0	0	(2,254)	(2,254)	0	2,696	XXX
Preferred Stocks - Industrial and Miscellaneous																
United States																
055188 20 5...	BAC Capital Trust	05/07/2002	Mesirow Financial, Inc.	5,000.000	123,996	25	125,000	125,000				(1,004)	(1,004)	2,212		P1Z
257206 20 1...	Dominion CNG Capital Trust	05/02/2002	Mesirow Financial, Inc.	9,300.000	231,098	25	233,895	233,895				(2,797)	(2,797)	4,534		P2A
637432 60 0...	National Rural Utilities	06/12/2002	Mesirow Financial, Inc.	3,800.000	93,857	25	95,000	95,000	(190)			(1,143)	(1,143)	3,495		P1Z
69360R 20 8...	PSCO Capital Trust	05/23/2002	Mesirow Financial, Inc.	2,500.000	61,748	25	62,375	62,375	2,375			(627)	(627)	1,188		3
	United States				510,699	100	516,270	516,270	2,185	0	0	(5,571)	(5,571)	0	11,429	XXX
6399999	Total - Preferred Stocks - Industrial & Miscellaneous				510,699	100	516,270	516,270	2,185	0	0	(5,571)	(5,571)	0	11,429	XXX
6599997	Total - Preferred Stocks - Part 4				639,695	125	647,520	647,520	2,185	0	0	(7,825)	(7,825)	0	14,125	XXX
6599998	Total - Preferred Stocks - Summary Item for Preferred Stocks Bought and Sold This Quarter				229,613		230,288	230,288				(674)	(674)			XXX
6599999	Total - Preferred Stocks				869,308	125	877,808	877,808	2,185	0	0	(8,499)	(8,499)	0	14,125	XXX
Common Stocks - Banks, Trust and Insurance Companies																
United States																
064057 10 2...	Bank Of New York	05/08/2002	Fifth Third Securities	20.000	728		1,133	1,133	317			(405)	(405)		9	L
	United States				728	XXX	1,133	1,133	317	0	0	(405)	(405)	0	9	XXX
6799999	Total - Common Stocks - Banks, Trust & Insurance Companies				728	XXX	1,133	1,133	317	0	0	(405)	(405)	0	9	XXX
Common Stocks - Industrial and Miscellaneous																
United States																
00846U 10 1...	Agilent Technologies	05/14/2002	Lehman Brothers Securitie	200.000	6,095		11,038	11,038	5,336			(4,943)	(4,943)			L
02553E 10 6...	American Eagle Outfitters	05/08/2002	Fifth Third Securities	15.000	354		306	306	(87)			48	48			L
026874 10 7...	American International Group	05/08/2002	Bear Stern & Co	15.000	1,048		1,228	1,228	37			(180)	(180)		1	L
090613 10 0...	Biomet Inc.	06/01/2002	First Boston	405.000	11,604		9,230	9,230	(3,150)			2,374	2,374			L
14040H 10 5...	Capital One Financial	05/08/2002	Fifth Third Securities	5.000	309		348	348	78			(38)	(38)			L
14149Y 10 8...	Cardinal Health Inc.	06/12/2002	First Boston	170.000	10,525		10,247	10,247	(745)			278	278		9	L
172908 10 5...	Cintas Corp.	04/10/2002	Merrill Lynch	250.000	12,380		10,438	10,438	(1,563)			1,942	1,942		63	L
172967 10 1...	Citigroup Inc.	05/08/2002	Merrill Lynch	10.000	446		531	531	26			(85)	(85)		3	L
28336L 10 9...	El Paso Energy	05/17/2002	Bernstein, Sanford	170.000	5,666		8,054	8,054	470			(2,389)	(2,389)		73	L
313400 30 1...	Federal Home Loan Mortgage	04/23/2002	Lehman Brothers Securitie	190.000	12,528		10,292	10,292	(2,134)			2,236	2,236		78	L

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of by the Company During the Current Quarte

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CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
401698 10 5.....	Guidant Corp.....	06/13/2002	Fifth Third Securities.....	325.000	10,350		17,928	17,928	1,743			(7,578)	(7,578)			L.....
437076 10 2.....	Home Depot Inc.....	05/08/2002	Merrill Lynch.....	15.000	691		806	806	41			(115)	(115)		10	L.....
458118 10 6.....	Integrated Device Technology.....	05/14/2002	Bear Stern & Co.....	240.000	7,212		10,779	10,779	4,397			(3,566)	(3,566)			L.....
548661 10 7.....	Lowes Companies Inc.....	05/08/2002	Merrill Lynch.....	20.000	838		454	454	(474)			383	383		4	L.....
584699 10 2.....	Medimmune Inc.....	05/01/2002	Fifth Third Securities.....	160.000	5,184		9,060	9,060	1,644			(3,876)	(3,876)			L.....
87612E 10 6.....	Target Corp.....	05/08/2002	Merrill Lynch.....	15.000	660		560	560	(55)			99	99		1	L.....
902124 10 6.....	Tyco International LTD.....	04/24/2002	Bernstein, Sanford.....	425.000	10,997		21,457	21,457	(3,575)			(10,461)	(10,461)		11	L.....
	United States.....				96,887	XXX	122,756	122,756	1,989	0	0	(25,871)	(25,871)	0	253	XXX
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				96,887	XXX	122,756	122,756	1,989	0	0	(25,871)	(25,871)	0	253	XXX
7099997	Total - Common Stocks - Part 4.....				97,615	XXX	123,889	123,889	2,306	0	0	(26,276)	(26,276)	0	262	XXX
7099999	Total - Common Stocks.....				97,615	XXX	123,889	123,889	2,306	0	0	(26,276)	(26,276)	0	262	XXX
7199999	Total - Preferred and Common Stocks.....				966,923	XXX	1,001,697	1,001,697	4,491	0	0	(34,775)	(34,775)	0	14,387	XXX
7299999	Total - Bonds, Preferred and Common Stocks.....				1,374,571	XXX	1,440,479	1,437,897	26,233	0	0	(63,328)	(63,328)	19,069	14,387	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues:.....0.

**Sch. DB-Part A-Section 1
NONE**

**Sch. DB-Part B-Section 1
NONE**

**Sch. DB-Part C-Section 1
NONE**

**Sch. DB-Part D-Section 1
NONE**

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Rate of Interest	3 Amount of Interest Received During Current Quarter	4 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			8 *
				5 First Month	6 Second Month	7 Third Month	
Open Depositories							
Fifth Third Bank..... Cincinnati, Ohio.....				480,126	413,316	617,824	
U.S. Bank..... Cincinnati, Ohio.....				7,531	6,962	6,711	
0199999. Total Open Depositories.....	XXX	0	0	487,657	420,278	624,534	XXX
0399999. Total Cash on Deposit.....	XXX	0	0	487,657	420,278	624,534	XXX
0599999. Total Cash.....	XXX	0	0	487,657	420,278	624,534	XXX

Overflow Page for Write-Ins

