



QUARTERLY STATEMENT

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

THE HAMILTON MUTUAL INSURANCE COMPANY
OF CINCINNATI, OHIO

NAIC Group Code..... 0062, 0062
(Current Period) (Prior Period)

NAIC Company Code..... 14125

Employer's ID Number..... 31-0308480

Organized under the Laws of OHIO

State of Domicile or Port of Entry OHIO

Country of Domicile US

Incorporated..... March 15, 1858

Commenced Business..... May 10, 1858

Statutory Home Office 1520 MADISON ROAD CINCINNATI OH 45206-1787
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 717 MULBERRY STREET DES MOINES IA 50309-3872
(Street and Number) (City or Town, State and Zip Code) 515-280-2511
(Area Code) (Telephone Number)

Mail Address PO BOX 712 DES MOINES IA 50303-0712
(Street and Number or P. O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 717 MULBERRY STREET DES MOINES IA 50309-3872
(Street and Number) (City or Town, State and Zip Code) 515-280-2511
(Area Code) (Telephone Number)

Internet Website Address WWW.EMCINSURANCE.COM

Statement Contact CARLA A. PRATHER
(Name) 515-280-2789
(Area Code) (Telephone Number) (Extension)
Carla.A.Prather@EMCIns.com
(E-Mail Address) 515-237-2152
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Policyowner Relations Contact 717 MULBERRY STREET DES MOINES IA 50309-3872
(Street and Number) (City or Town, State and Zip Code) 515-362-7589
(Area Code) (Telephone Number) (Extension)

OFFICERS

President Jeffrey Edwin Felts

Treasurer Jeffrey Edwin Felts

Secretary Robert Lynn Link

VICE PRESIDENTS

Ronald Warner Jean (Executive V.P.) William Allan Murray (Executive V.P.) Raymond Wesley Davis (Senior V.P.) Philip Andrew Goedde

David L. Hixenbaugh Steven Charles Peck Mark Edward Reese William Gormley Rhoads

DIRECTORS OR TRUSTEES

Philip Theodore Van Ekeren (Chairman) Bruce Gunn Kelley (Vice Chairman) Margaret Ann Ball # Shirley Jane Cook

Jeffrey Edwin Felts George William Kochheiser Michael Brent Rouse Fredrick Arnold Schiek

State of..... Iowa

County of..... Polk

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)	(Signature)	(Signature)
William A. Murray	Robert L. Link	Carla A. Prather
(Printed Name)	(Printed Name)	(Printed Name)
Executive Vice President	Secretary	Controller

Subscribed and sworn to before me this

.....day ofNovember....., 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.....	70,211,302		70,211,302	72,358,075
2. Stocks:				
2.1 Preferred stocks.....			0	
2.2 Common stocks.....	8,609,530		8,609,530	8,659,538
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).....	2,089,278		2,089,278	2,109,843
4.2 Properties held for the production of income (less \$.....0 encumbrances).....			0	
4.3 Properties held for sale (less \$.....0 encumbrances).....	625,000		625,000	625,000
5. Cash (\$.....0) and short-term investments (\$.....6,084,985).....	6,084,985		6,084,985	1,835,441
6. Other invested assets.....	199,962		199,962	199,962
7. Receivable for securities.....			0	27,185
8. Aggregate write-ins for invested assets.....	0	0	0	0
9. Subtotals, cash and invested assets (Lines 1 to 8).....	87,820,057	0	87,820,057	85,815,044
10. Agents' balances or uncollected premiums:				
10.1 Premiums and agents' balances in course of collection.....	12,974,316		12,974,316	8,304,178
10.2 Premiums, agents' balances and installments booked but deferred and not yet due (including \$.....277,527 earned but unbilled premiums).....	308,363	30,836	277,527	443,704
10.3 Accrued retrospective premiums.....	134,861	13,486	121,375	155,912
11. Funds held by or deposited with reinsured companies.....			0	
12. Bills receivable, taken for premiums.....			0	
13. Amounts receivable under high deductible policies.....			0	
14. Reinsurance recoverables on loss and loss adjustment expense payments.....			0	
15. Federal and foreign income tax recoverable and interest thereon (including \$.....0 net deferred tax asset).....	4,999,707	4,977,061	22,646	
16. Guaranty funds receivable or on deposit.....	217,697		217,697	178,096
17. Electronic data processing equipment and software.....	352		352	765
18. Interest, dividends and real estate income due and accrued.....	1,298,130		1,298,130	1,369,162
19. Net adjustments in assets and liabilities due to foreign exchange rates.....			0	
20. Receivable from parent, subsidiaries and affiliates.....			0	
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.....	3,463	3,463	0	
25. Aggregate write-ins for other than invested assets.....	214,824	214,824	0	0
26. Total assets excluding protected cell assets (Lines 9 through 25).....	107,971,770	5,239,670	102,732,100	96,266,861
27. Protected cell assets.....			0	
28. TOTALS (Lines 26 and 27).....	107,971,770	5,239,670	102,732,100	96,266,861

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. Other prepaid expenses.....	187,562	187,562	0	
2502. Defined contribution plan prepaid expenses.....	27,262	27,262	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).....	214,824	214,824	0	0

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year \$.....12,358,705).....	37,486,187	36,868,440
2. Reinsurance payable on paid losses and loss adjustment expenses.....	7,586,879	7,488,399
3. Loss adjustment expenses.....	8,932,900	8,577,507
4. Commissions payable, contingent commissions and other similar charges.....	559,046	672,393
5. Other expenses (excluding taxes, licenses and fees).....	1,142,994	964,810
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	700,463	931,906
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 \$....14,995,710 and including warranty reserves of \$.....0).....	22,418,223	17,926,993
10. Advance premium.....	.....	.....
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.....	.....
11.2 Policyholders.....	.....	.....
12. Ceded reinsurance premiums payable (net of ceding commissions).....	.....	.....
13. Funds held by company under reinsurance treaties.....	.....	.....
14. Amounts withheld or retained by company for account of others.....	.....	.....
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.....	2,541,250	2,189,760
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.....	207,452	255,898
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	81,575,394	75,876,106
25. Protected cell liabilities.....	.....	.....
26. Total liabilities (Lines 24 and 25).....	81,575,394	75,876,106
27. Aggregate write-ins for special surplus funds.....	0	0
28. Common capital stock.....	.....	.....
29. Preferred capital stock.....	.....	.....
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	16,500,000	16,500,000
32. Gross paid in and contributed surplus.....	.....	.....
33. Unassigned funds (surplus).....	4,656,706	3,890,755
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).....	21,156,706	20,390,755
36. TOTALS.....	102,732,100	96,266,861

DETAILS OF WRITE-INS

2301. Accrued return retrospective premium.....	121,606	168,815
2302. Abandoned property - checks and claim drafts.....	47,263	47,699
2303. Accrued interest on deferred compensation.....	38,583	39,384
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).....	207,452	255,898
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 \$.....28,156,682).....	26,762,740	25,116,832	33,755,966
1.2 Assumed..... (written \$.....39,984,060).....	35,317,023	32,011,904	43,274,530
1.3 Ceded..... (written \$.....28,156,682).....	26,762,740	25,116,832	33,755,966
1.4 Net..... (written \$.....39,984,060).....	35,317,023	32,011,904	43,274,530
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....20,324,514):			
2.1 Direct.....	18,326,510	13,612,971	18,703,482
2.2 Assumed.....	20,064,725	22,741,209	29,950,581
2.3 Ceded.....	18,326,510	13,612,971	18,703,482
2.4 Net.....	20,064,725	22,741,209	29,950,581
3. Loss expenses incurred.....	4,484,648	4,280,008	5,984,965
4. Other underwriting expenses incurred.....	11,385,269	9,803,770	13,093,144
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	35,934,642	36,824,987	49,028,690
7. Net income of protected cells.....			
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(617,619)	(4,813,083)	(5,754,160)
INVESTMENT INCOME			
9. Net investment income earned.....	3,956,845	3,724,251	5,035,660
10. Net realized capital gains (losses).....	(647,330)	(86,303)	(86,303)
11. Net investment gain (loss) (Lines 9 + 10).....	3,309,515	3,637,948	4,949,357
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....0 amount charged off \$.....50,744).....	(50,744)	(48,630)	(62,205)
13. Finance and service charges not included in premiums.....	31,204	34,200	27,982
14. Aggregate write-ins for miscellaneous income.....	0	0	(940)
15. Total other income (Lines 12 through 14).....	(19,540)	(14,430)	(35,163)
16. Net income before dividends to policyholders and before federal and foreign income taxes (Lines 8 + 11 + 15).....	2,672,356	(1,189,565)	(839,966)
17. Dividends to policyholders.....	373,797	302,802	442,483
18. Net income after dividends to policyholders but before federal and foreign income taxes (Line 16 minus Line 17).....	2,298,559	(1,492,367)	(1,282,449)
19. Federal and foreign income taxes incurred.....	512,454	13,452	13,452
20. Net income (Line 18 minus Line 19) (to Line 22).....	1,786,105	(1,505,819)	(1,295,901)
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 previous year.....	20,390,755	20,799,813	20,799,813
GAINS AND (LOSSES) IN SURPLUS			
22. Net income (from Line 20).....	1,786,105	(1,505,819)	(1,295,901)
23. Net unrealized capital gains or losses.....	(653,887)	696,570	717,050
24. Change in net unrealized foreign exchange capital gain (loss).....			
25. Change in net deferred income taxes.....	(362,734)	738,181	727,997
26. Change in nonadmitted assets.....	(3,533)	(733,197)	(498,873)
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.....		(59,331)	(59,331)
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.....			
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).....	765,951	(863,596)	(409,058)
38. Surplus as regards policyholders, as of statement date (Lines 21 plus 37).....	21,156,706	19,936,217	20,390,755

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. Miscellaneous income.....			(940)
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	(940)
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.....	35,358,530	46,752,258
2. Loss and loss adjustment expenses paid (net of salvage and subrogation).....	23,477,753	32,395,861
3. Underwriting expenses paid.....	11,550,335	12,798,210
4. Other underwriting income (expenses).....		
5. Cash from underwriting (Line 1 minus Line 2 minus Line 3 plus Line 4).....	330,442	1,558,187
6. Net investment income.....	4,025,791	4,797,305
7. Other income (expenses):		
7.1 Agents' balances charged off.....	(50,744)	(62,205)
7.2 Net funds held under reinsurance treaties.....		
7.3 Net amount withheld or retained for account of others.....		
7.4 Aggregate write-ins for miscellaneous items.....	31,204	11,334
7.5 Total other income (Lines 7.1 to 7.4).....	(19,540)	(50,871)
8. Dividends to policyholders on direct business, less \$.....(373,797) dividends on reinsurance assumed or ceded (net).....	373,797	442,483
9. Federal and foreign income taxes (paid) recovered.....	(535,100)	61,548
10. Net cash from operations (Line 5 plus Line 6 plus Line 7.5 minus Line 8 plus Line 9)	3,427,796	5,923,686
CASH FROM INVESTMENTS		
11. Proceeds from investments sold, matured or repaid:		
11.1 Bonds.....	12,069,953	15,376,539
11.2 Stocks.....	45,774	
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.....		
11.7 Miscellaneous proceeds.....	27,185	
11.8 Total investment proceeds (Lines 11.1 to 11.7).....	12,142,912	15,376,539
12. Cost of investments acquired (long-term only):		
12.1 Bonds.....	11,533,291	24,035,755
12.2 Stocks.....		
12.3 Mortgage loans.....		
12.4 Real estate.....	38,071	
12.5 Other invested assets.....		
12.6 Miscellaneous applications.....		27,185
12.7 Total investments acquired (Lines 12.1 to 12.6).....	11,571,362	24,062,940
13. Net cash from investments (Line 11.8 minus Line 12.7).....	571,550	(8,686,401)
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.....	351,490	
14.4 Borrowed funds received.....		
14.5 Other cash provided.....	32,046	7,094
14.6 Total (Lines 14.1 to 14.5).....	383,536	7,094
15. Cash applied:		
15.1 Dividends to stockholders paid.....		
15.2 Net transfers to affiliates.....		104,073
15.3 Borrowed funds repaid.....		
15.4 Other applications.....	133,338	14,997
15.5 Total (Lines 15.1 to 15.4).....	133,338	119,070
16. Net cash from financing and miscellaneous sources (Line 14.6 minus Line 15.5).....	250,198	(111,976)
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
17. Net change in cash and short-term investments (Line 10, plus Line 13, plus Line 16).....	4,249,544	(2,874,691)
18. Cash and short-term investments:		
18.1 Beginning of year.....	1,835,441	4,710,132
18.2 End of period (Line 17 plus Line 18.1).....	6,084,985	1,835,441

DETAILS OF WRITE-INS

07.401 Premium finance and service charges received.....	31,204	27,982
07.402 Miscellaneous expense.....		(940)
07.403 Abandoned property - checks and claim drafts.....		(15,708)
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).....	31,204	11,334

9. Income Taxes

a. The components of the net deferred tax asset/(liability) at September 30 are as follows:

	09/30/02
Total of all deferred tax assets	\$ 5,253,793
Total of all deferred tax liabilities	\$ 276,732
Total deferred tax assets non-admitted in accordance with SSAP No. 10, Income Taxes	\$ 4,977,061
Total deferred tax assets admitted	\$ 276,732
Decrease in deferred tax assets non-admitted	\$ (30,827)

c. The changes in the main components of deferred tax assets and deferred tax liabilities are as follows:

	09/30/02	12/31/01	Change
Deferred tax assets resulting from book/tax differences in:			
Loss and LAE reserves	\$ 2,046,849	\$ 1,983,000	\$ 63,849
Accrued deferred compensation	\$ 96,521	\$ 101,738	\$ (5,217)
Postretirement benefits	\$ 143,520	\$ 137,792	\$ 5,728
Unearned premiums	\$ 1,473,787	\$ 1,161,816	\$ 311,971
Other deferred tax assets	\$ 724,647	\$ 110,673	\$ 613,974
Net operating loss carryforward	\$ 15,105	\$ 1,440,582	\$ (1,425,477)
Minimum tax credits	\$ 753,364	\$ 241,010	\$ 512,354
Gross deferred tax assets	\$ 5,253,793	\$ 5,176,611	\$ 77,182
Non-admitted deferred tax assets	\$ 4,977,061	\$ 5,007,888	\$ (30,827)
Deferred tax liabilities resulting from book/tax differences in:			
Common and preferred stocks	\$ 24,319	\$ 30,274	\$ (5,955)
Change in accounting methods	\$ 88,002	\$ 72,007	\$ 15,995
Other deferred tax liabilities	\$ 164,411	\$ 66,442	\$ 97,969
Gross deferred tax liabilities	\$ 276,732	\$ 168,723	\$ 108,009

d. Among the more significant book to tax adjustments were the following:

	Amount	Tax Effect
Income before taxes	\$ 2,298,559	\$ 781,509
Book over tax reserves	\$ 172,926	\$ 58,795
Impaired losses not deductible for tax	\$ 670,210	\$ 227,871
Unearned premiums	\$ 893,417	\$ 303,762
Tax exempt interest	\$ (103,199)	\$ (35,088)
Net operating loss carryforward	\$ (4,265,160)	\$ (1,450,154)
Other	\$ 288,822	\$ 98,199
Taxable income	\$ (44,425)	\$ -
State income tax	\$ -	\$ 100
Alternative minimum tax	\$ -	\$ 512,354
Current year expense	\$ -	\$ 512,454

- f. (1) The Company's federal income tax return is not consolidated with any other entity.
- (2) Not applicable.

17. c. Wash Sales – None.

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	2	3
Name of Entity	NAIC Company Code	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 [] N/A [X]

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.12/31/1999.....

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.12/31/1999.....

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).10/09/2001.....

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.....	\$.....8,517,601	\$.....8,508,003
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).....	\$.....8,517,601	\$.....8,508,003
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
Mellon Bank, N.A.	One Mellon Bank Center, Room 1035, Pittsburgh PA 15258-0001

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 [] No [X]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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

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?
If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐

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?
If yes, attach an explanation.

Yes ☐ No ☒

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled?
3.2 If yes, give full and complete information thereto:

Yes ☐ No ☒

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?
4.2 If yes, complete the following schedule:

Yes ☐ No ☒

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

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE THE HAMILTON MUTUAL INSURANCE COMPANY OF CINCINNATI, OHIO

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.....	2,734,843	2,715,298	2,698,932	2,500,030
2. Increase (decrease) by adjustment.....	(19,545)	(19,546)	(19,544)	234,813
3. Cost of acquired.....				
4. Cost of additions to and permanent improvements.....		3,180	34,890	
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.....	2,715,298	2,698,932	2,714,278	2,734,843
9. Total valuation allowance.....				
10. Subtotal (Lines 8 plus 9).....	2,715,298	2,698,932	2,714,278	2,734,843
11. Total nonadmitted amounts.....				
12. Statement value, current period (Page 2, real estate lines, current period).....	2,715,298	2,698,932	2,714,278	2,734,843

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.....	199,962	199,962	199,962	165,222
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.....				34,740
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.....	199,962	199,962	199,962	199,962
10. Total valuation allowance.....				
11. Subtotal (Lines 9 plus 10).....	199,962	199,962	199,962	199,962
12. Total nonadmitted amounts.....				
13. Statement value of long-term invested assets at end of current period.....	199,962	199,962	199,962	199,962

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

11

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1.....	52,441,977	5,047,405	1,545,303	2,839,088	54,288,158	52,441,977	58,783,167	55,181,955
2. Class 2.....	13,751,716	998,574	998,574	(3,779,089)	14,771,826	13,751,716	9,972,627	15,275,093
3. Class 3.....	2,483,000			(564,498)	1,357,577	2,483,000	1,918,502	1,666,027
4. Class 4.....	242,500			1,020,000		242,500	1,262,500	
5. Class 5.....								
6. Class 6.....	310,000			(40,000)	237,500	310,000	270,000	235,000
7. Total Bonds.....	69,229,193	6,045,979	2,543,877	(524,499)	70,655,061	69,229,193	72,206,796	72,358,075
PREFERRED STOCK								
8. Class 1.....								
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock.....	69,229,193	6,045,979	2,543,877	(524,499)	70,655,061	69,229,193	72,206,796	72,358,075

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.....	6,084,985	XXX.....	6,084,985	12,482	.....

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.....	1,835,441	4,801,310	5,083,726	4,710,016
2. Cost of short-term investments acquired.....	6,884,536	3,331,300	5,680,209	19,999,859
3. Increase (decrease) by adjustment.....	.....	.....	.....529	.....
4. Increase (decrease) by foreign exchange adjustment.....	.....	.....	.....	.....
5. Total profit (loss) on disposal of short-term investments.....	.....	.....	.....	.....
6. Consideration received on disposal of short-term investments.....	3,918,667	3,048,884	4,679,479	22,874,434
7. Book/adjusted carrying value, current period.....	4,801,310	5,083,726	6,084,985	1,835,441
8. Total valuation allowance.....	.....	.....	.....	.....
9. Subtotal (Lines 7 plus 8).....	4,801,310	5,083,726	6,084,985	1,835,441
10. Total nonadmitted amounts.....	.....	.....	.....	.....
11. Statement value (Lines 9 minus 10).....	4,801,310	5,083,726	6,084,985	1,835,441
12. Income collected during period.....	14,597	20,066	27,397	193,832
13. Income earned during period.....	14,597	20,066	27,397	193,474

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	.NO						
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	.NO						
15. Indiana.....IN	.YES	1,601,202	1,391,815	990,972	542,791	1,158,123	1,332,889
16. Iowa.....IA	.YES						
17. Kansas.....KS	.NO						
18. Kentucky.....KY	.YES	9,712,312	8,483,105	7,524,087	4,749,041	6,550,425	5,620,325
19. Louisiana.....LA	.NO						
20. Maine.....ME	.NO						
21. Maryland.....MD	.NO						
22. Massachusetts.....MA	.NO						
23. Michigan.....MI	.YES	4,000,205	4,040,997	2,406,959	2,206,053	2,235,184	2,156,138
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	12,842,963	12,007,035	7,534,328	5,970,400	7,949,098	8,572,166
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	.YES						
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).....6	28,156,682	25,922,952	18,456,346	13,468,285	17,892,830	17,681,518

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			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,685,458	1,221,644	72.5	10.2
2. Allied lines.....	797,529	971,884	121.9	71.0
3. Farnowners multiple peril.....			0.0	
4. Homeowners multiple peril.....	5,611,811	5,446,476	97.1	71.0
5. Commercial multiple peril.....	2,279,218	2,246,952	98.6	25.4
6. Mortgage guaranty.....			0.0	
8. Ocean marine.....			0.0	
9. Inland marine.....	764,275	323,354	42.3	64.4
10. Financial guaranty.....			0.0	
11.1. Medical malpractice-occurrence.....			0.0	
11.2. Medical malpractice-claims made.....			0.0	
12. Earthquake.....	195,316		0.0	
13. Group accident and health.....			0.0	
14. Credit accident and health.....			0.0	
15. Other accident and health.....			0.0	
16. Workers' compensation.....			0.0	
17.1. Other liability-occurrence.....	2,700,715	866,756	32.1	26.0
17.2. Other liability-claims made.....	18,665	450	2.4	2.9
18.1. Products liability-occurrence.....	203,869	33,441	16.4	17.8
18.2. Products liability-claims made.....			0.0	
19.1, 19.2 Private passenger auto liability.....	5,518,050	3,815,461	69.1	70.1
19.3, 19.4 Commercial auto liability.....	1,652,809	448,571	27.1	52.4
21. Auto physical damage.....	5,037,431	2,876,958	57.1	59.3
22. Aircraft (all perils).....			0.0	
23. Fidelity.....	60,835	28,404	46.7	0.5
24. Surety.....	193,310	35,515	18.4	(10.8)
26. Burglary and theft.....	15,932	7,275	45.7	55.0
27. Boiler and machinery.....	27,517	3,369	12.2	1.8
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.....	26,762,740	18,326,510	68.5	54.2

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

	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	640,829	1,735,006	1,547,058
2. Allied lines.....	316,523	854,808	746,569
3. Farnowners multiple peril.....			
4. Homeowners multiple peril.....	2,268,359	5,761,854	5,388,512
5. Commercial multiple peril.....	810,716	2,432,999	2,268,698
6. Mortgage guaranty.....			
8. Ocean marine.....			
9. Inland marine.....	329,788	868,985	762,001
10. Financial guaranty.....			
11.1. Medical malpractice-occurrence.....			
11.2. Medical malpractice-claims made.....			
12. Earthquake.....	68,767	194,344	188,970
13. Group accident and health.....			
14. Credit accident and health.....			
15. Other accident and health.....			
16. Workers' compensation.....			
17.1. Other liability-occurrence.....	1,029,302	3,055,931	2,507,376
17.2. Other liability-claims made.....	6,126	21,254	14,656
18.1. Products liability-occurrence.....	113,059	239,337	203,830
18.2. Products liability-claims made.....			
19.1, 19.2 Private passenger auto liability.....	1,865,196	5,511,390	5,591,853
19.3, 19.4 Commercial auto liability.....	702,519	1,914,004	1,559,109
21. Auto physical damage.....	1,843,132	5,228,480	4,824,806
22. Aircraft (all perils).....			
23. Fidelity.....	26,288	60,394	62,657
24. Surety.....	61,571	199,935	206,064
26. Burglary and theft.....	7,999	17,535	18,781
27. Boiler and machinery.....	47,300	60,426	32,012
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.....	10,137,474	28,156,682	25,922,952

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

19

	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) (Cols. 1 + 2)	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) (Cols. 7 + 8 + 9)	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) (Cols. 11 + 12)									
1. 1999 + Prior	15,926	1,643	17,569	4,756	258	5,014	10,690	726	1,152	12,568	(480)	493	13									
2. 2000	7,929	1,537	9,466	2,345	221	2,566	5,542	802	1,061	7,405	(42)	547	505									
3. Subtotals 2000 + Prior	23,855	3,180	27,035	7,101	479	7,580	16,232	1,528	2,213	19,973	(522)	1,040	518									
4. 2001	12,964	5,446	18,410	4,554	1,593	6,147	7,376	1,639	2,248	11,263	(1,034)	34	(1,000)									
5. Subtotals 2001 + Prior	36,819	8,626	45,445	11,655	2,072	13,727	23,608	3,167	4,461	31,236	(1,556)	1,074	(482)									
6. 2002	XXX.....	XXX.....	XXX.....	XXX.....	9,849	9,849	XXX.....	9,697	5,485	15,182	XXX.....	XXX.....	XXX.....									
7. Totals	36,819	8,626	45,445	11,655	11,921	23,576	23,608	12,864	9,946	46,418	(1,556)	1,074	(482)									
8. Prior Year-End's Surplus As Regards Policyholders	20,391										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. ....(4.2)%	2. ....12.5 %	3. ....(1.1)%
																				Col. 13, Line 7 Line 8		
																				4. ....(2.4)%		

(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.

STATEMENT AS OF SEPTEMBER 30, 2002 OF THE THE HAMILTON MUTUAL INSURANCE COMPANY OF CINCINNATI, OHIO

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 - U.S. Government								
3133ML-K5-3.....	Federal Home Loan Bank 7.000% 02/21/18.....	09/13/2002.....	Piper Jaffrey Hopwood.....	.....	.....3,052,440	3,000,000	14,583	1.....
0399999.	Total - Bonds - U.S. Government.....	.....	.....	.....	.....3,052,440	3,000,000	14,583	XXX.....
Bonds - Industrial and Miscellaneous								
United States								
00508Y-AB-8.....	Acuity Brands 8.375% 08/01/10.....	07/25/2002.....	Tax Free Exchange.....	.....	.....998,574	1,000,000	.....	2PE.....
	United States.....	.....	.....	.....	.....998,574	1,000,000	0	XXX.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....	.....	.....	.....	.....998,574	1,000,000	0	XXX.....
6099997.	Total - Bonds - Part 3.....	.....	.....	.....	.....4,051,014	4,000,000	14,583	XXX.....
6099999.	Total - Bonds.....	.....	.....	.....	.....4,051,014	4,000,000	14,583	XXX.....
7299999.	Total - Bonds, Preferred and Common Stocks.....	.....	.....	.....	.....4,051,014	XXX.....	14,583	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 Quarte

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																
36209F-Y9-4.....	GNMA SF I Pool# 470636 7.000% 07/15/29.....	09/03/2002	Paydown.....		330,165	330,165	324,439	330,165	5,440	.....	.....	.....	.....0	3,895	.....	1.....
36220B-PW-7.....	GNMA SF I Pool# 273237 9.000% 08/15/19.....	09/03/2002	Paydown.....		58	58	52	58	5	.....	.....	.....	.....0	1	.....	1.....
0399999.	Total - Bonds - U.S. Government.....				330,223	330,223	324,491	330,223	5,445	0	0	0	0	3,896	0	XXX..
Bonds - Special Revenue and Special Assessment																
Delaware																
971597-DZ-9...	Del Wilmington Pkg Auth 7.150% 08/01/06.....	08/01/2002	Call 100.0000.....		5,000	5,000	5,077	5,000	(27)	.....	.....	.....	.....0	179	.....	1PE.....
	Delaware.....				5,000	5,000	5,077	5,000	(27)	0	0	0	0	179	0	XXX..
United States																
312914-VD-3....	FHLMC Remic 7.000% 12/15/07.....	09/03/2002	Paydown.....		24,097	24,097	24,316	24,097	(53)	.....	.....	.....	.....0	285	.....	1.....
312916-AH-2....	FHLMC Remic 6.750% 12/15/21.....	09/03/2002	Paydown.....		59,906	59,906	61,965	59,906	(1,543)	.....	.....	.....	.....0	728	.....	1.....
312916-UD-9....	FHLMC Remic 6.000% 05/15/22.....	09/03/2002	Paydown.....		36,662	36,662	36,341	36,662	266	.....	.....	.....	.....0	381	.....	1.....
3133T0-AL-8....	FHLMC Remic 6.250% 05/15/19.....	09/03/2002	Paydown.....		43,557	43,557	43,992	43,557	(287)	.....	.....	.....	.....0	402	.....	1.....
31359E-T4-3....	FNMA Remic 6.500% 06/25/04.....	09/03/2002	Paydown.....		23,879	23,879	24,170	23,879	21	.....	.....	.....	.....0	259	.....	1.....
313602-HM-9....	FNMA Remic 9.050% 12/25/18.....	09/03/2002	Paydown.....		3,999	3,999	4,052	3,999	(36)	.....	.....	.....	.....0	58	.....	1.....
	U.S.....				192,100	192,100	194,836	192,100	(1,632)	0	0	0	0	2,113	0	XXX..
	United States.....				197,100	197,100	199,913	197,100	(1,659)	0	0	0	0	2,292	0	XXX..
3199999.	Total - Bonds - Special Revenue & Assessment.....				197,100	197,100	199,913	197,100	(1,659)	0	0	0	0	2,292	0	XXX..
Bonds - Industrial and Miscellaneous																
United States																
59018S-VP-6....	Merrill Lynch & Co 7.150% 07/30/12.....	07/30/2002	Call 100.0000.....		1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....	.....0	35,750	.....	1PE.....
637657-AB-3....	National Svc Inds Inc 8.375% 08/01/10.....	07/25/2002	Tax Free Exchange.....		998,574	1,000,000	998,770	998,574	(15)	.....	.....	.....	.....0	.....	.....	2PE.....
667294-AL-6....	Northwest Airlines 7.068% 07/02/17.....	07/03/2002	Redemption 100.0000.....		17,980	17,980	18,675	17,980	(627)	.....	.....	.....	.....0	635	.....	1PE.....
	United States.....				2,016,554	2,017,980	2,017,445	2,016,554	(642)	0	0	0	0	36,385	0	XXX..
4599999.	Total - Bonds - Industrial & Miscellaneous.....				2,016,554	2,017,980	2,017,445	2,016,554	(642)	0	0	0	0	36,385	0	XXX..
6099997.	Total - Bonds - Part 4.....				2,543,877	2,545,303	2,541,849	2,543,877	3,144	0	0	0	0	42,573	0	XXX..
6099999.	Total - Bonds.....				2,543,877	2,545,303	2,541,849	2,543,877	3,144	0	0	0	0	42,573	0	XXX..
7299999.	Total - Bonds, Preferred and Common Stocks.....				2,543,877	XXX.....	2,541,849	2,543,877	3,144	0	0	0	0	42,573	0	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

[illegible]

Overflow Page for Write-Ins

Overflow Page for Write-Ins