



PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2002
OF THE CONDITION AND AFFAIRS OF THE
ACE INSURANCE COMPANY OF OHIO

NAIC Group Code 0626 (Current Period) 0626 (Prior Period) NAIC Company Code 22764 Employer's ID Number 23-1859893
Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio
Country of Domicile United States of America
Incorporated 03/15/1972 Commenced Business 10/01/1972
Statutory Home Office 5005 Rockside Road, Independence, OH 44131
Main Administrative Office 5005 Rockside Road, Independence, OH 44131
Mail Address 5005 Rockside Road, Independence, OH 44131
Primary Location of Books and Records 5005 Rockside Road, Independence, OH 44131
Internet Website Address WWW.ACE-INA.COM
Statement Contact Joseph Stagliano, JOSEPH.STAGLIANO@ACE-INA.COM
Policyowner Relations Contact MARK WHITER TL35D 1601 CHESTNUT STREET, PHILADELPHIA, PA 19101-1484

OFFICERS

PRESIDENT SUSAN RIVERA # TREASURER FRANCIS WILLIAM MCDONNELL #
SECRETARY GEORGE DENNIS MULLIGAN

VICE PRESIDENTS

FORREST TAYLOR ATKINS SAMUEL BECK CUPP JR. WILLIAM NICHOLAS CURCIO
VICTOR PAUL DI FELICE BRIAN EDWARD DOWD JOHN STEVE EDMONDS
RICHARD CONLYN FRANKLIN ROBERT JOSEPH GAFFNEY KENNETH RAY GARRETT
WILLIAM PAUL GARRIGAN GEOFFREY GORDON GREGORY # WILLIAM JOHN KAUTTER JR.
DAVID JAMES LUPICA JOHN JOSEPH LUPICA MICHAEL ANTHONY McCLELLAND
FRANCIS WILLIAM MCDONNELL # GEORGE KENT MILLER PAUL GERARD O'CONNELL #
ED KOICHI OTA JR. WILLIAM MARTIN SIEGLE JOSEPH STAGLIANO
CHARLES EDWARD STAUBER # GREGORY PAUL STERN # JOSE VASQUEZ
MARC DENNIS VIVORI LESLIE HOWARD YESNER EDWARD DOMINIC ZACCARIA #

DIRECTORS OR TRUSTEES

WILLIAM NICHOLAS CURCIO BRIAN EDWARD DOWD RICHARD CONLYN FRANKLIN
ROBERT JOSEPH GAFFNEY WILLIAM PAUL GARRIGAN GEOFFREY GORDON GREGORY #
JOHN JOSEPH LUPICA FRANCIS WILLIAM MCDONNELL # PAUL GERARD O'CONNELL #
ED KOICHI OTA JR. SUSAN RIVERA # CHARLES EDWARD STAUBER #
EDWARD DOMINIC ZACCARIA #

State of PENNSYLVANIA
County of PHILADELPHIA } ss

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.

SUSAN RIVERA PRESIDENT FRANCIS WILLIAM MCDONNELL TREASURER GEORGE DENNIS MULLIGAN SECRETARY

Subscribed and sworn to before me this 3rd day of FEBRUARY, 2003
a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ACE INSURANCE COMPANY OF OHIO

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21	
			4	5									14	15							
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest	
US Governments																					
Issuer Obligations (10)																					
United States																					
3134A4-QD-9	FREDDIE MAC		5.125	JJ	07/15/2012			52,535	50,000	106.4380	53,219	52,582	1,174		(47)			1	10/04/2002	4.466	
31359M-EV-1	FNMA		6.375	JD	06/15/2009			125,073	110,000	115.7190	127,291	125,195	312	3,506	(121)			1PE	12/09/2002	3.949	
912828-AH-3	US TREASURY NOTE		3.250	FA	08/15/2007			203,938	200,000	102.4690	204,938	204,063	2,455		(124)			1	10/30/2002	2.792	
912828-AL-4	US TREASURY NOTE		1.875	MS	09/30/2004			249,408	250,000	100.6880	251,720	249,326	1,198		82			1	09/26/2002	2.013	
Total United States								630,954	610,000	XXX	637,168	631,165	5,139	3,506	(211)	0	0	0	XXX	XXX	XXX
0199999 - Total Bonds - U.S. Government - Issuer Obligations																					
Single Class Mortgage (SC)																					
United States																					
36225B-UJ-5	GNMA POOL #781485		6.000	MTLY	08/15/2032			234,981	233,722		234,981	234,991	1,169	4,674	(9)			1	07/15/2002	6.000	
Total United States								234,981	233,722	XXX	234,981	234,991	1,169	4,674	(9)	0	0	0	XXX	XXX	XXX
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities																					
0399996 - Bonds - U.S. Government																					
								865,935	843,722	XXX	872,149	866,156	6,308	8,181	(221)	0	0	0	XXX	XXX	XXX
0399999 - Total - U.S. Government Bonds																					
								865,935	843,722	XXX	872,149	866,156	6,308	8,181	(221)	0	0	0	XXX	XXX	XXX
All other Governments																					
Issuer Obligations (10)																					
Canada																					
135087-WZ-3	CANADA GOV'T		6.375	MN	11/30/2004			524,361	500,000	108.2160	541,080	535,000	2,745	31,875	(10,639)			1	02/11/2002	3.712	
Total Canada								524,361	500,000	XXX	541,080	535,000	2,745	31,875	(10,639)	0	0	0	XXX	XXX	XXX
0499999 - Total Bonds - All Other Government - Issuer Obligations																					
								524,361	500,000	XXX	541,080	535,000	2,745	31,875	(10,639)	0	0	0	XXX	XXX	XXX
1099997 - Bonds - All Other Governments - Canada																					
								524,361	500,000	XXX	541,080	535,000	2,745	31,875	(10,639)	0	0	0	XXX	XXX	XXX
1099998 - Bonds - All Other Governments - Other Countries																					
								0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX
1099999 - Total - All Other Government Bonds																					
								524,361	500,000	XXX	541,080	535,000	2,745	31,875	(10,639)	0	0	0	XXX	XXX	XXX
Political Subdivisions of States																					
Issuer Obligations (10)																					
United States																					
Illinois																					
167484-FZ-2	CHICAGO ILL PROJ & REF-SER B		5.250	JJ	01/01/2007			404,600	400,000		404,600	405,625	10,500	21,000	(1,017)			1PE	12/27/2001	4.930	
Total Illinois								404,600	400,000	XXX	404,600	405,625	10,500	21,000	(1,017)	0	0	0	XXX	XXX	XXX
Total United States								404,600	400,000	XXX	404,600	405,625	10,500	21,000	(1,017)	0	0	0	XXX	XXX	XXX
1899999 - Total Bonds - Political Subdivisions - Issuer Obligations																					
								404,600	400,000	XXX	404,600	405,625	10,500	21,000	(1,017)	0	0	0	XXX	XXX	XXX
2499996 - Bonds - Political Subdivision - United States																					
								404,600	400,000	XXX	404,600	405,625	10,500	21,000	(1,017)	0	0	0	XXX	XXX	XXX
2499997 - Bonds - Political Subdivision - Canada																					
								0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX
2499998 - Bonds - Political Subdivision - Other Countries																					
								0	0	XXX	0	0	0	0	0	0	0	0	XXX	XXX	XXX
2499999 - Total - Political Subdivisions Bonds																					
								404,600	400,000	XXX	404,600	405,625	10,500	21,000	(1,017)	0	0	0	XXX	XXX	XXX
Special Revenue & Assessment																					
Issuer Obligations (10)																					
United States																					
California																					
13066Y-BH-1	CALIFORNIA ST DEPT WTR RES PWR		4.330	MN	05/01/2006			149,983	150,000		149,983	149,988	1,083		(5)			1PE	11/07/2002	4.332	
54474C-AH-0	LOS ANGELES CNTY CA PENSION OB		8.620	JD	06/30/2006			616,200	616,200		616,200	616,200	148	79,675				1PE	12/27/2001	8.620	
Total California								766,183	766,200	XXX	766,183	766,188	1,230	79,675	(5)	0	0	0	XXX	XXX	XXX
Minnesota																					
958697-BQ-6	WESTERN MN MUN PWR AGY		6.400	JJ	01/01/2005			119,889	120,000	104.7200	125,664	119,248	3,840	7,680	50			1	06/06/1979	6.450	
Total Minnesota								119,889	120,000	XXX	125,664	119,248	3,840	7,680	50	0	0	0	XXX	XXX	XXX
Total United States								886,072	886,200	XXX	891,847	885,436	5,070	87,355	45	0	0	0	XXX	XXX	XXX
2599999 - Total Bonds - Special Revenue - Issuer Obligations																					
								886,072	886,200	XXX	891,847	885,436	5,070	87,355	45	0	0	0	XXX	XXX	XXX
Single Class Mortgage (SC)																					
United States																					
United States																					
31287L-G5-5	FHLMC POOL# C61120		6.000	MTLY	11/01/2031			801,456	803,707		801,456	801,445	4,019	12,056	11			1	09/27/2002	6.079	

E08

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ACE INSURANCE COMPANY OF OHIO

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21				
			4	5									14	15										
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest				
31287N-SC-3	FHLMC POOL# C63215		.6 000	MTLY	01/01/2032			373,832	373,953		373,832	373,836	1,870	9,349	(5)				06/21/2002	6.054				
31287P-M5-9	FHLMC POOL# C63980		.6 000	MTLY	02/01/2032			225,990	225,366		225,990	226,000	1,127	5,634	(10)				06/26/2002	6.024				
31292H-Q4-9	FHLMC POOL #001375		.6 500	MTLY	07/01/2032			674,829	649,378		674,829	674,846	3,517		(17)				12/10/2002	6.188				
31371K-NX-5	FNMA POOL #254306		.5 500	MTLY	05/01/2017			475,309	459,207		475,309	475,243	2,105		66				12/24/2002	4.955				
31385H-5B-4	FNMA POOL# 545442		.6 000	MTLY	02/01/2032			227,895	228,467		227,895	227,896	1,142	5,712	(1)				06/24/2002	6.060				
31388U-D3-1	FNMA POOL# 614922		.6 000	MTLY	12/01/2016			685,897	663,264		685,897	686,271	3,316	9,949	(374)				09/09/2002	5.446				
31389C-FD-6	FNMA POOL #621264		.6 000	MTLY	02/01/2032			214,828	215,368		214,828	214,829	1,077	5,384	(1)				06/27/2002	6.060				
31390L-NX-0	FNMA POOL #649406		.6 500	MTLY	07/01/2032			483,111	472,231		483,111	483,225	2,558	12,790	(114)				07/02/2002	6.321				
31390V-2R-4	FNMA POOL# 657884		.5 500	MTLY	11/01/2017			1,022,937	995,384		1,022,937	1,023,068	4,562	4,562	(132)				11/04/2002	5.078				
31390Y-NZ-7	FNMA POOL# 660208		.5 500	MTLY	09/01/2017			471,612	463,667		471,612	471,745	2,125	6,375	(132)				08/22/2002	5.235				
31391B-VD-6	FNMA POOL #662212		.5 500	MTLY	11/01/2017			1,013,795	987,582		1,013,795	1,014,046	4,526	9,053	(251)				09/19/2002	5.095				
Total United States								6,671,492	6,537,573	XXX	6,671,492	6,672,450	31,944	80,863	(958)	0	0	XXX	XXX	XXX				
Total United States								6,671,492	6,537,573	XXX	6,671,492	6,672,450	31,944	80,863	(958)	0	0	XXX	XXX	XXX	XXX			
2699999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities								6,671,492	6,537,573	XXX	6,671,492	6,672,450	31,944	80,863	(958)	0	0	XXX	XXX	XXX	XXX			
Defined Multi-Class Residential (DR)																								
United States																								
United States																								
31392E-S5-0	FANNIE MAE SERIES 2002-W10 CLASS A1B		.4 500	MTLY	08/25/2042	10/25/2004	100.000	356,780	352,173		356,780	357,566	1,321	2,641	(785)				1PE	10/07/2002	2.814			
31392V-ZF-2	FREDDIE MAC SERIES 2508 CLASS PB		.5 500	MTLY	04/15/2016	09/15/2005	100.000	207,624	200,000		207,624	208,375	917	1,833	(751)				1PE	10/03/2002	3.169			
31393H-AX-0	FEDERAL HOME LN MGT CORP SERIES 2543 CLASS TM		.5 500	MTLY	02/15/2018	05/15/2006	100.000	259,746	250,000		259,746	259,766	1,146		(20)				1Z	11/20/2002	2.589			
Total United States								824,150	802,173	XXX	824,150	825,706	3,383	4,475	(1,556)	0	0	XXX	XXX	XXX				
Total United States								824,150	802,173	XXX	824,150	825,706	3,383	4,475	(1,556)	0	0	XXX	XXX	XXX	XXX			
2799999 - Total Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities								824,150	802,173	XXX	824,150	825,706	3,383	4,475	(1,556)	0	0	XXX	XXX	XXX	XXX			
3199996 - Bonds - Special Revenue - United States								8,381,714	8,225,946	XXX	8,387,489	8,383,592	40,398	172,693	(2,469)	0	0	XXX	XXX	XXX	XXX			
3199997 - Bonds - Special Revenue - Canada								0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	
3199998 - Bonds - Special Revenue - Other Countries								0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
3199999 - Total - Special Revenue Bonds								8,381,714	8,225,946	XXX	8,387,489	8,383,592	40,398	172,693	(2,469)	0	0	XXX	XXX	XXX	XXX			
Public Utilities (unaffiliated)																								
Issuer Obligations (10)																								
United States																								
49337W-AD-2	KEYSPAN CORP		.6 150	JD	06/01/2006			500,561	500,000	108.6480	543,240	500,718	2,563	30,750	(152)				1PE	12/27/2001	6.111			
Total United States								500,561	500,000	XXX	543,240	500,718	2,563	30,750	(152)	0	0	XXX	XXX	XXX				
3299999 - Total Bonds - Public Utilities - Issuer Obligations								500,561	500,000	XXX	543,240	500,718	2,563	30,750	(152)	0	0	XXX	XXX	XXX	XXX			
3899996 - Bonds - Public Utilities - United States								500,561	500,000	XXX	543,240	500,718	2,563	30,750	(152)	0	0	XXX	XXX	XXX	XXX			
3899997 - Bonds - Public Utilities - Canada								0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	
3899998 - Bonds - Public Utilities - Other Countries								0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
3899999 - Total - Public Utilities Bonds								500,561	500,000	XXX	543,240	500,718	2,563	30,750	(152)	0	0	XXX	XXX	XXX	XXX			
Industrial & Miscellaneous																								
Issuer Obligations (10)																								
United States																								
00077Q-AB-6	ABN-AMRO BANK CHICAGO		.7 000	AO	04/01/2008			332,983	325,000	115.1070	374,098	335,030	5,688	22,750	(1,249)				1PE	05/01/2001	6.438			
02635K-CL-6	AMERICAN GENERAL FINANCE		.5 875	JD	12/15/2005			250,326	250,000	106.9860	267,465	250,480	653	14,688	(101)				1PE	04/10/2001	5.825			
126650-AB-6	CVS CORP		.5 500	FA	02/15/2004			499,079	500,000	103.7370	518,685	497,825	10,389	27,500	744				1PE	04/10/2001	5.665			
156686-AK-3	CENTURYTEL INC		.6 150	JJ	01/15/2005			749,591	750,000	105.6880	792,660	748,860	21,269	46,125	171				2PE	01/12/1998	6.177			
172967-BF-7	CITICORP INC		.5 750	MN	05/10/2006			476,104	450,000	108.5580	488,511	477,374	3,666	12,938	(1,269)				1	10/24/2002	3.889			
20825C-AA-2	CONOCOPHILLIPS 144A		.3 625	AO	10/15/2007			50,081	50,000		50,081	50,087	413		(6)				1PE	10/03/2002	3.587			
244224-AA-9	JOHN DEERE BV		.5 875	AO	04/06/2006			499,491	500,000	100.0000	500,000	499,335	6,936	29,375	123				1	04/03/2001	5.906			
26353L-HJ-3	E. I. DUPONT DE NEMOURS		.6 500	MN	10/17/2005			510,146	500,000		510,146	514,965	5,433	32,600	(3,270)				1PE	06/28/2001	5.721			
441812-GD-0	HOUSEHOLD FINANCE CO		.6 500	MN	11/15/2008			713,652	750,000	107.5210	806,408	699,630	6,229	48,750	4,753				1	10/14/1999	7.534			
573275-AN-4	MARTIN MARIETTA TECHNOLOGIES INC		.7 375	AO	04/15/2013			878,997	893,000	117.3080	1,047,560	874,417	13,904	65,859	863				2	04/11/1996	7.595			
718154-CC-9	PHILIP MORRIS COMPANIES INC		.7 650	JJ	07/01/2008			536,766	500,000	115.3450	576,725	541,465	19,125	19,125	(4,699)				1PE	02/14/2002	6.058			
74058@-AA-2	PREMIER VENTURE CAPITAL CORP NOTES		.8 740	M	03/01/2004			183,232	183,232		183,232	183,232	13,345	16,014					1	12/27/2001	8.526			
783876-AF-0	SBC COMMUNICATIONS INC		.5 750	MN	05/02/2006			498,907	500,000	108.4510	542,255	498,495	4,712	28,750	277				1PE	06/28/2001	5.820			
89233P-MW-3	TOYOTA MOTOR CREDIT		.5 650	JJ	01/15/2007			497,441	500,000		497,441	496,645	13,026	29,035	545				1	06/27/2001	5.793			

E08.1

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ACE INSURANCE COMPANY OF OHIO

SCHEDULE D - PART 1

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21			
			4	5									14	15									
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest			
93114M-AA-7	WAL-MART CANADA		5.580	MN	05/01/2006			499,418	500,000	108.6870	543,435	499,200	4,650	27,900	143			1PE	06/27/2001	5.616			
939333-AB-6	WASHINGTON MUTUAL FIN		6.250	MN	05/15/2006			165,382	161,290	108.3440	174,748	166,595	1,288	10,081	(1,082)			1PE	11/15/2001	5.414			
958845-AA-7	WESTERN NATL LIFE		7.125	FA	02/15/2004			306,426	311,500	105.2980	328,003	281,908	8,385	22,194	4,096			1	02/06/1995	8.666			
Total United States								7,648,022	7,624,022	XXX	8,201,452	7,615,540	139,109	453,683	41	0	0	0	XXX	XXX	XXX		
Canada																							
891160-BD-4	TORONTO DOMINION BANK NY		6.125	MN	11/01/2008			490,016	500,000	106.9960	534,980	487,860	5,104	30,625	1,358			1PE	05/01/2001	6.540			
Total Canada								490,016	500,000	XXX	534,980	487,860	5,104	30,625	1,358	0	0	0	XXX	XXX	XXX		
Other Country																							
06738C-AG-4	BARCLAYS BANK PLC 144A		6.860	JD				25,613	25,000	102.4500	25,613	24,747	76	381	865			1	11/21/2002	6.930			
404280-AA-7	HSBC HOLDING PLC		7.500	JJ	07/15/2009			534,716	500,000	118.4180	592,090	538,900	17,292	37,500	(4,184)			1PE	12/28/2001	6.192			
767201-AA-4	RIO TINTO FINANCE LTD		5.750	JJ	07/03/2006			499,356	500,000	109.2490	546,245	499,120	14,215	28,830	161			1PE	06/27/2001	5.791			
Total Other Country								1,059,684	1,025,000	XXX	1,163,948	1,062,767	31,583	66,711	(3,158)	0	0	0	XXX	XXX	XXX		
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations								9,197,722	9,149,022	XXX	9,900,380	9,166,167	175,797	551,019	(1,759)	0	0	0	XXX	XXX	XXX		
Defined Multi-Class Residential (DR)																							
United States																							
42209E-AL-4	HEADLANDS MORTGAGE SECURITIES I SERIES 1997-1 CLASS A11		7.750	MTLY	03/25/2027	01/25/2027	100.000	78,634	76,620		78,634	78,799	495	5,938	(85)			1PE	12/27/2000	7.493			
760972-XF-1	RESIDENTIAL FUNDING MTG SEC I SERIES 1998-S13 CLASS M1		6.750	MTLY	06/25/2028			474,828	473,926		474,828	474,856	2,666	31,568	(18)			1PE	12/27/2001	6.380			
Total United States								553,463	550,546	XXX	553,463	553,656	3,161	37,506	(103)	0	0	0	XXX	XXX	XXX		
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage-Backed Securities								553,463	550,546	XXX	553,463	553,656	3,161	37,506	(103)	0	0	0	XXX	XXX	XXX		
Other Multi-Class Residential (OR)																							
United States																							
126691-F2-5	COUNTRYWIDE ACES SERIES 1996-A9 CLASS B2		7.750	MTLY	01/25/2027	10/25/2026	100.000	396,252	386,363		396,252	396,988	2,495	29,931	(317)			1	12/27/2000	7.517			
Total United States								396,252	386,363	XXX	396,252	396,988	2,495	29,931	(317)	0	0	0	XXX	XXX	XXX		
4299999 - Total Bonds - Industrial, Misc. - Other Multi-Class Residential Mortgage-Backed Securities								396,252	386,363	XXX	396,252	396,988	2,495	29,931	(317)	0	0	0	XXX	XXX	XXX		
4599996 - Bonds - Industrial and Misc - United States								8,597,736	8,560,931	XXX	9,151,167	8,566,184	144,765	521,120	(379)	0	0	0	XXX	XXX	XXX		
4599997 - Bonds - Industrial and Misc - Canada								490,016	500,000	XXX	534,980	487,860	5,104	30,625	1,358	0	0	0	XXX	XXX	XXX		
4599998 - Bonds - Industrial and Misc - Other Countries								1,059,684	1,025,000	XXX	1,163,948	1,062,767	31,583	66,711	(3,158)	0	0	0	XXX	XXX	XXX		
4599999 - Total - Industrial and Miscellaneous Bonds								10,147,436	10,085,931	XXX	10,850,094	10,116,811	181,453	618,456	(2,179)	0	0	0	XXX	XXX	XXX		
5499999 - Total - Issuer Obligations								12,144,270	12,045,222	XXX	12,918,315	12,124,112	201,813	725,505	(13,733)	0	0	0	XXX	XXX	XXX		
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities								6,906,473	6,771,295	XXX	6,906,473	6,907,441	33,113	85,538	(968)	0	0	0	XXX	XXX	XXX		
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities								1,377,613	1,352,719	XXX	1,377,613	1,379,362	6,544	41,980	(1,659)	0	0	0	XXX	XXX	XXX		
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities								396,252	386,363	XXX	396,252	396,988	2,495	29,931	(317)	0	0	0	XXX	XXX	XXX		
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities								0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities								0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX
6099999 Totals								20,824,608	20,555,599	XXX	21,598,653	20,807,903	243,965	882,954	(16,676)	0	0	0	XXX	XXX	XXX		

E08.2

Schedule D - Part 2 - Section 1

NONE

Schedule D - Part 2 - Section 2

NONE

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ACE INSURANCE COMPANY OF OHIO

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
BONDS							
US Governments							
United States							
3134A4-QD-9	FREDDIE MAC 5.125% 07/15/12	10/04/2002	Lehman Special Securities		52,582	50,000	577
31359M-EV-1	FNMA 6.375% 06/15/09	12/09/2002	Deutsche Bank Capital Corp.		125,195	110,000	3,409
36225B-UJ-5	GNMA POOL #781485 6.000% 08/15/32	07/15/2002	Deutsche Bank Capital Corp.		234,991	233,722	779
912828-AH-3	US TREASURY NOTE 3.250% 08/15/07	10/30/2002	Morgan Stanley Co. Inc.		204,063	200,000	1,431
912828-AL-4	US TREASURY NOTE 1.875% 09/30/04	09/26/2002	Goldman Sachs Co.		249,326	250,000	
Total United States					866,156	843,722	6,195
0399996 - Bonds - U.S. Government					866,156	843,722	6,195
0399999 - Total - Bonds - U.S. Government					866,156	843,722	6,195
All other Governments							
Canada							
135087-WZ-3	CANADA GOV'T 6.375% 11/30/04	02/11/2002	Greenfield		535,000	500,000	6,552
Total Canada					535,000	500,000	6,552
1099997 - Bonds - All Other Governments - Canada					535,000	500,000	6,552
1099998 - Bonds - All Other Governments - Other Countries					0	0	0
1099999 - Total - Bonds - All Other Government					535,000	500,000	6,552
Special Revenue & Assessment							
United States							
California							
13066Y-BH-1	CALIFORNIA ST DEPT WTR 4.330% 05/01/06 RES PWR	11/07/2002	Greenfield		149,988	150,000	235
Total California					149,988	150,000	235
United States							
31287L-G5-5	FHLMC POOL# C61120 6.000% 11/01/31	09/27/2002	Century Indemnity		801,445	803,707	3,483
31287N-SC-3	FHLMC POOL# C63215 6.000% 01/01/32	06/21/2002	Nomura Secs		373,836	373,953	873
31287P-M5-9	FHLMC POOL# C63980 6.000% 02/01/32	06/26/2002	Nomura Secs		226,000	225,366	526
31292H-Q4-9	FHLMC POOL #C01375 6.500% 07/01/32	12/10/2002	Goldman Sachs Co.		674,846	649,378	1,290
31371K-NX-5	FNMA POOL #254306 5.500% 05/01/17	12/24/2002	Morgan Stanley Co. Inc.		459,207	475,243	2,035
31385U-5B-4	FNMA POOL# 545442 6.000% 02/01/32	06/24/2002	Nomura Secs		227,896	228,467	533
31388U-D3-1	FNMA POOL# 614922 6.000% 12/01/16	09/09/2002	Morgan Stanley Co. Inc.		686,271	663,264	1,990
31389C-FD-6	FNMA Pool #621264 6.000% 02/01/32	06/27/2002	Lehman Special Securities		214,829	215,368	503
31390L-NX-0	FNMA POOL #649406 6.500% 07/01/32	07/02/2002	Goldman Sachs Co.		483,225	472,231	1,194
31390V-2R-4	FNMA POOL# 657884 5.500% 11/01/17	11/04/2002	Nomura Secs		1,023,068	995,384	2,737
31390Y-NZ-7	FNMA POOL# 660208 5.500% 09/01/17	08/22/2002	Morgan Stanley Co. Inc.		471,745	463,667	1,275
31391B-VD-6	FNMA POOL #662212 5.500% 11/01/17	09/19/2002	Bear Stearns & Co.		1,014,046	987,582	3,018
31392E-S5-0	FANNIE MAE SERIES 4.500% 08/25/42 2002-W10 CLASS A1B	10/07/2002	Lehman Special Securities		357,566	352,173	396
31392V-ZF-2	FREDDIE MAC SERIES 5.500% 04/15/16 2508 CLASS PB	10/03/2002	Amherst Securities Group		208,375	200,000	886
31393H-AX-0	FEDERAL HOME LN MGT 5.500% 02/15/18 CORP SERIES 2543 CLASS TM	11/20/2002	Swiss Bank Corp Int'l Security		259,766	250,000	1,108
Total United States					7,498,156	7,339,746	21,844
Total United States					7,648,144	7,489,746	22,079
3199996 - Bonds - Special Revenues - United States					7,648,144	7,489,746	22,079
3199997 - Bonds - Special Revenues - Canada					0	0	0
3199998 - Bonds - Special Revenues - Other Countries					0	0	0
3199999 - Total - Bonds - Special Revenue					7,648,144	7,489,746	22,079
Industrial & Miscellaneous							
United States							
172967-BF-7	CITICORP INC 5.750% 05/10/06	10/24/2002	Morgan Stanley Co. Inc.		477,374	450,000	12,147
20825C-AA-2	CONOCOPHILLIPS 144A 3.625% 10/15/07	10/03/2002	Lehman Brothers		50,087	50,000	
718154-CC-9	PHILIP MORRIS 7.650% 07/01/08 COMPANIES INC	02/14/2002	First Boston Corp.		541,465	500,000	5,206
Total United States					1,068,925	1,000,000	17,353
Other Country							
06738C-AG-4	BARCLAYS BANK PLC 144A 6.860% Perpet	11/21/2002	Bear Stearns & Co.		24,747	25,000	291
Total Other Country					24,747	25,000	291
4599996 - Bonds - Industrial and Misc - United States					1,068,925	1,000,000	17,353
4599997 - Bonds - Industrial and Misc - Canada					0	0	0
4599998 - Bonds - Industrial and Misc - Other Countries					24,747	25,000	291
4599999 - Total - Bonds - Industrial, Misc.					1,093,672	1,025,000	17,644
6099997 - Total - Bonds - Part 3					10,142,973	9,858,468	52,470
6099998 - Total - Bonds - Part 5					789,723	768,142	8,966

E11

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ACE INSURANCE COMPANY OF OHIO

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
BONDS															
Special Revenue & Assessment															
United States															
Minnesota															
958697-B0-6	WESTERN MN MUN PWR AGY 6.400% 01/01/05	01/01/2002	Call	100.0000	40,000	40,000	39,749	39,946	54				0	1,280	
Total Minnesota					40,000	40,000	39,749	39,946	54				0	1,280	XXX
United States															
312915-S0-5	FREDDIE MAC SERIES 6.500% 03/15/05 1509 CLASS C	03/01/2002	Paydown		9,093	9,093	9,016	9,058	35				0	88	
Total United State					9,093	9,093	9,016	9,058	35				0	88	XXX
Total United States					49,093	49,093	48,765	49,004	88				0	1,368	XXX
3199996 - Bonds - Special Revenues - United States					49,093	49,093	48,765	49,004	88				0	1,368	XXX
3199997 - Bonds - Special Revenues - Canada					0	0	0	0	0				0	0	XXX
3199998 - Bonds - Special Revenues - Other Countries					0	0	0	0	0				0	0	XXX
3199999 - Bonds - Special Revenues					49,093	49,093	48,765	49,004	88				0	1,368	XXX
Industrial & Miscellaneous															
United States															
026609-AL-1	AMERICAN HOME PRODUCTS 6.250% 03/15/06 CORP	10/21/2002	Various		790,196	750,000	749,903	749,805	36			40,356	40,356	46,620	
097014-AE-4	BOEING CAPITAL CORP 5.650% 05/15/06	06/21/2002	Lehman Bros		519,145	500,000	499,745	499,773	22			19,351	19,351	17,342	
126691-F2-5	COUNTRYWIDE ACES 7.750% 01/25/27 SERIES 1996-A9 CLASS B2	12/01/2002	Paydown		74,550	74,550	76,600	76,519	(1,969)				0	2,762	
21075W-FK-6	CONTIMORTGAGE HOME EQ 7.310% 08/15/28 LN TRUST SERIES 1997-3 CLASS M1F	07/10/2002	M.L. Pierce Fenner Smith Inc.		172,737	171,345	174,129	173,456	(226)			(492)	(492)	7,794	
21075W-FK-6	CONTIMORTGAGE HOME EQ 7.310% 08/15/28 LN TRUST SERIES 1997-3 CLASS M1F	07/01/2002	Paydown		43,189	43,189	43,891	43,721	(532)				0	960	
29452P-AA-4	EQUITABLE LIFE 6.950% 12/01/05	08/06/2002	Bank of America		452,761	425,000	428,591	427,936	(434)			25,259	25,259	20,348	
373298-BE-7	GEORGIA PACIFIC CORP 9.500% 12/01/11	05/15/2002	Various		89,641	95,525	111,799	111,785	(258)			(21,887)	(21,887)	2,782	
393505-F6-4	GREEN TREE FIN CORP 6.830% 04/01/30 SERIES 1998-4 CLASS M1	06/26/2002	UBS Securities, Inc.		462,516	487,500	487,462	487,465	1			(24,950)	(24,950)	19,423	
416515-AC-8	HARTFORD FINANCIAL 6.375% 11/01/08 SVCS GRP	11/14/2002	First Boston Corp		522,390	500,000	492,560	493,025	765			28,600	28,600	33,469	
42209E-AL-4	HEADLANDS MORTGAGE 7.750% 03/25/27 SECURITIES I SERIES 1997-1 CLASS A111	12/01/2002	Paydown		199,056	199,056	204,717	204,508	(5,452)				0	6,495	
428236-AD-5	HEWLETT-PACKARD CO 7.150% 06/15/05	07/02/2002	Salomon Brothers		526,670	500,000	521,735	518,284	(2,528)			10,914	10,914	20,159	
449670-EP-9	IMCBE SERIES 1998-3 6.720% 08/20/29 CLASS A7	06/27/2002	Deutsche Bank		314,309	300,000	303,750	303,301	(229)			11,237	11,237	11,816	
718337-AA-6	PHILIPS ELECTRONICS 8.375% 09/15/06 N.V. PREMIER VENTURE 8.740% 03/01/04 CAPITAL CORP NOTES	06/27/2002	Morg Stan Dean Witt		348,282	311,500	312,491	311,972	(48)			36,358	36,358	20,798	
74058@-AA-2	RESIDENTIAL FUNDING 6.750% 06/25/28 MTG SEC I SERIES 1998-S13 CLASS M1	03/01/2002	Redemption	100.0000	13,294	13,294	13,294	13,294					0	1,162	
760972-XF-1	SALOMON SMITH BARNEY 6.500% 02/15/08 HOLDINGS	12/01/2002	Paydown		6,543	6,543	6,556	6,556	(13)				0	240	
79549B-GP-6	TARGET CORPORATION 5.950% 05/15/06	10/24/2002	Swiss Bank Corp Int'l Security		537,710	500,000	501,630	501,524	(193)			36,379	36,379	39,181	
87612E-AE-6	VESSEL MGMT SVC US GOV 6.080% 05/20/24	12/17/2002	Greenfield		539,240	500,000	513,730	512,853	(2,603)			28,991	28,991	32,642	
925387-AA-0	GTD T11	06/25/2002	Salomon Brothers		379,456	440,000	440,000	440,000				(60,544)	(60,544)	15,861	
925387-AA-0	VESSEL MGMT SVC US GOV 6.080% 05/20/24	05/20/2002	Call	100.0000	10,000	10,000	10,000	10,000					0	304	
Total United States					6,001,685	5,827,502	5,892,583	5,885,776	(13,662)			129,571	129,571	300,157	XXX
Canada															
656569-AA-8	NORTEL NETWORKS LTD 6.125% 02/15/06 FIXED INCOME	03/11/2002	Various		275,253	338,710	328,071	329,490	237			(54,474)	(54,474)	10,208	
Total Canada					275,253	338,710	328,071	329,490	237			(54,474)	(54,474)	10,208	XXX
4599996 - Bonds - Industrial and Misc - United States					6,001,685	5,827,502	5,892,583	5,885,776	(13,662)			129,571	129,571	300,157	XXX
4599997 - Bonds - Industrial and Misc - Canada					275,253	338,710	328,071	329,490	237			(54,474)	(54,474)	10,208	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					0	0	0	0	0			0	0	0	XXX
4599999 - Bonds - Industrial and Miscellaneous					6,276,937	6,166,212	6,220,654	6,215,266	(13,425)			75,097	75,097	310,365	XXX
6099997 - Bonds - Part 4					6,326,030	6,215,305	6,269,419	6,264,270	(13,337)			75,097	75,097	311,733	XXX

E12

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ACE INSURANCE COMPANY OF OHIO

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
6099998 - Bonds - Part 5					789,466	768,142	789,723	784,811	(4,912)	0	0	4,655	4,655	13,640	XXX
6099999 - Total - Bonds					7,115,496	6,983,447	7,059,142	7,049,081	(18,249)	0	0	79,752	79,752	325,373	XXX
6599998 - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	XXX	0
6599999 - Total - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	XXX	0
7099998 - Common Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	XXX	0
7099999 - Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	XXX	0
7199999 - Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	XXX	0
7299999 Totals					7,115,496	XXX	7,059,142	7,049,081	(18,249)	0	0	79,752	79,752	325,373	0

E12.1

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE ACE INSURANCE COMPANY OF OHIO

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BONDS																
US Governments																
United States																
36225B-UJ-5	GNMA POOL #781485 6.000% 08/15/32	07/15/2002	Deutsche Bank Capital Corp.	12/01/2002	Paydown	16,278	16,367	16,278	16,278	(88)				0	221	54
Total United States						16,278	16,367	16,278	16,278	(88)	0	0	0	0	221	54
0399996 - Bonds - U.S. Government						16,278	16,367	16,278	16,278	(88)	0	0	0	0	221	54
0399999 - Bonds - U.S. Governments						16,278	16,367	16,278	16,278	(88)	0	0	0	0	221	54
Special Revenue & Assessment																
United States																
United States																
31287L-G5-5	FHLMC POOL# C61120 6.000% 11/01/31	09/27/2002	Century Indemnity	12/01/2002	Paydown	165,536	165,070	165,536	165,536	466				0	1,654	717
31287N-SC-3	FHLMC POOL# C63215 6.000% 01/01/32	06/21/2002	Nomura Secs	12/01/2002	Paydown	26,047	26,039	26,047	26,047	8				0	489	61
31287P-W5-9	FHLMC POOL# C63980 6.000% 02/01/32	06/26/2002	Nomura Secs	12/01/2002	Paydown	24,634	24,703	24,634	24,634	(69)				0	434	57
31385H-5B-4	FNMA POOL# 545442 6.000% 02/01/32	06/24/2002	Nomura Secs	12/01/2002	Paydown	21,532	21,478	21,532	21,532	54				0	387	50
31388U-D3-1	FNMA POOL# 614922 6.000% 12/01/16	09/09/2002	Morgan Stanley Co. Inc	12/01/2002	Paydown	86,737	89,746	86,737	86,737	(3,009)				0	812	260
31389C-FD-6	FNMA Pool #621264 6.000% 02/01/32	06/27/2002	Lehman Special Securities	12/01/2002	Paydown	34,633	34,546	34,633	34,633	87				0	609	81
31390L-NX-0	FNMA POOL #649406 6.500% 07/01/32	07/02/2002	Goldman Sachs Co	12/01/2002	Paydown	27,720	28,365	27,720	27,720	(645)				0	642	70
31390V-2R-4	FNMA POOL# 657884 5.500% 11/01/17	11/04/2002	Nomura Secs	12/01/2002	Paydown	4,616	4,744	4,616	4,616	(128)				0	21	13
31390Y-NZ-7	FNMA POOL# 660208 5.500% 09/01/17	08/22/2002	Morgan Stanley Co. Inc	12/01/2002	Paydown	36,333	36,966	36,333	36,333	(633)				0	424	100
31391B-VD-6	FNMA POOL #662212 5.500% 11/01/17	09/19/2002	Bear Stearns & Co	12/01/2002	Paydown	12,418	12,751	12,418	12,418	(333)				0	95	38
31392E-S5-0	FANNIE MAE SERIES 2002-W10 CLASS A1B	10/07/2002	Lehman Special Securities	12/01/2002	Paydown	36,658	37,219	36,658	36,658	(561)				0	209	41
Total United States						476,864	481,628	476,864	476,864	(4,764)	0	0	0	0	5,777	1,489
Total United States						476,864	481,628	476,864	476,864	(4,764)	0	0	0	0	5,777	1,489
3199996 - Bonds - Special Revenue - United States						476,864	481,628	476,864	476,864	(4,764)	0	0	0	0	5,777	1,489
3199997 - Bonds - Special Revenue - Canada						0	0	0	0	0	0	0	0	0	0	0
3199998 - Bonds - Special Revenue - Other Countries						0	0	0	0	0	0	0	0	0	0	0
3199999 - Bonds - Special Revenue						476,864	481,628	476,864	476,864	(4,764)	0	0	0	0	5,777	1,489
Industrial & Miscellaneous																
United States																
172967-BF-7	CITICORP INC 5.750% 05/10/06	10/24/2002	Morgan Stanley Co. Inc	10/30/2002	Morgan Stanley Co. Inc	275,000	291,728	296,324	291,669	(60)		4,655	4,655	4,655	7,643	7,423
Total United States						275,000	291,728	296,324	291,669	(60)	0	4,655	4,655	4,655	7,643	7,423
4599996 - Bonds - Industrial and Miscellaneous - United States						275,000	291,728	296,324	291,669	(60)	0	4,655	4,655	4,655	7,643	7,423
4599997 - Bonds - Industrial and Miscellaneous - Canada						0	0	0	0	0	0	0	0	0	0	0
4599998 - Bonds - Industrial and Miscellaneous - Other Countries						0	0	0	0	0	0	0	0	0	0	0
4599999 - Bonds - Industrial and Miscellaneous						275,000	291,728	296,324	291,669	(60)	0	4,655	4,655	4,655	7,643	7,423
6099998 - Total - Bonds						768,142	789,723	789,466	784,811	(4,912)	0	4,655	4,655	4,655	13,640	8,966
7299999 Totals							789,723	789,466	784,811	(4,912)	0	4,655	4,655	4,655	13,640	8,966

E13

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part B - Section 3

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Part C - Section 3

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part D - Section 3

NONE

Schedule DB - Part E - Section 1

NONE

SCHEDULE DM

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

	1	2	3
	Statement (Admitted) Value	Fair Value (a)	Excess of Statement over Fair Value(-), or Fair Value over Statement (+)
1. Bonds	21,293,150	22,512,739	1,219,589
2. Preferred Stocks	0		0
3. Totals	21,293,150	22,512,739	1,219,589

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

FAIR VALUES ARE BASED ON MARKET VALUES, WHEN AVAILABLE, OR DISCOUNTED CASH FLOW ANALYSIS.....

.....

.....

SCHEDULE E - PART 1 - CASH

1 Depository	2 Rate of Interest	3 Amount of Interest Received During Year	4 Amount of Interest Accrued December 31 of Current Year	5 Balance	6 *
NONE					
0399999 Total Cash on Deposit	XXX				XXX
0499999 Cash in Company's Office	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX				XXX

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

1. January	4. April	7. July	10. October
2. February	5. May	8. August	11. November
3. March	6. June	9. September	12. December

