



ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2002
OF THE CONDITION AND AFFAIRS OF THE

THE CINCINNATI CASUALTY COMPANY

NAIC Group Code 0244 (Current Period) 0244 (Prior Period) NAIC Company Code 28665 Employer's ID Number 31-0826946
Organized under the Laws of OHIO, State of Domicile or Port of Entry OHIO
Country of Domicile United States of America
Incorporated 12/27/1972 Commenced Business 03/31/1973
Statutory Home Office 6200 SOUTH GILMORE ROAD (Street and Number) FAIRFIELD, OH 45014-5141 (City or Town, State and Zip Code)
Main Administrative Office 6200 SOUTH GILMORE ROAD (Street and Number) FAIRFIELD, OH 45014-5141 (City or Town, State and Zip Code) 513-870-2000 (Area Code) (Telephone Number)
Mail Address P.O. BOX 145496 (Street and Number or P.O. Box) CINCINNATI, OH 45250-5496 (City or Town, State and Zip Code)
Primary Location of Books and Records 6200 SOUTH GILMORE ROAD (Street and Number) FAIRFIELD, OH 45014-5141 (City or Town, State and Zip Code) 513-870-2625 (Area Code) (Telephone Number)
Internet Website Address www.cinfin.com
Statement Contact Kelly R Chasteen (Name) 513-870-2625 (Area Code) (Telephone Number) (Extension) kelly\_chasteen@cinfin.com (E-mail Address) 513-603-5500 (Fax Number)
Policyowner Relations Contact 6200 SOUTH GILMORE ROAD (Street and Number) FAIRFIELD, OH 45014-5141 (City or Town, State and Zip Code) 513-870-2000 (Area Code) (Telephone Number) (Extension)

OFFICERS

President LARRY RICHARD PLUM, CPCU Secretary KENNETH WILLIAM STECHER
Treasurer ERIC NEIL MATHEWS, AIAF

Table with 4 columns: SENIOR VICE PRESIDENTS, VICE PRESIDENTS, ASSISTANT VICE PRESIDENTS, SECRETARIES. Lists names and titles of various officers.

DIRECTORS OR TRUSTEES

Table listing names of directors or trustees: JAMES EUGENE BENOSKI, TIMOTHY LEE TIMMEL, JACOB FERDINAND SCHERER, THOMAS REID SCHIFF, DEAN WELMERT DICKE, DANIEL THOMAS MCCURDY, JOHN JEFFERSON SCHIFF, JR., KENNETH WILLIAM STECHER, THOMAS ANTHONY JOSEPH, LARRY RICHARD PLUM, ROBERT CLEVELAND SCHIFF.

State of Ohio
County of Butler

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.

LARRY RICHARD PLUM, CPCU President KENNETH WILLIAM STECHER Secretary ERIC NEIL MATHEWS, AIAF Treasurer

Subscribed and sworn to before me this 15th day of FEBRUARY, 2003

a. Is this an original filing? Yes [ x ] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached



Schedule A - Part 1

**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 CINCINNATI CASUALTY COMPANY**

**SCHEDULE D - PART 1**

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

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21		
			4	5									14	15								
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued 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		
GOVERNMENTS																						
ISSUER OBLIGATIONS																						
UNITED STATES																						
912810-DW-5	U S TREASURY BONDS		7.250	MN	05/15/2016			149,662	150,000	128.0630	192,095	149,531	1,412	10,883	33			1		01/27/1993	7.277	
912827-2J-0	U S TREASURY BONDS		6.250	FA	02/15/2007			251,940	250,000	114.7190	286,798	253,783	5,902	15,625	(382)			1		10/08/1997	6.035	
TOTAL UNITED STATES								401,602	400,000	XXX	478,892	403,314	7,314	26,508		0	0	0	XXX	XXX	XXX	
0199999 - Total Bonds - U.S. Government - Issuer Obligations								401,602	400,000	XXX	478,892	403,314	7,314	26,508		(349)	0	0	0	XXX	XXX	XXX
0399999 - Total - U.S. Government Bonds								401,602	400,000	XXX	478,892	403,314	7,314	26,508		(349)	0	0	0	XXX	XXX	XXX
STATES, TERRITORIES & POSSESSIONS																						
ISSUER OBLIGATIONS																						
UNITED STATES																						
WASHINGTON																						
939741-A8-7	WA STATE GO MOTOR VEHICLE FUE		6.000	MS	09/01/2020	09/01/2005	100.000	1,003,651	1,000,000	109.4900	1,094,900	1,007,330	20,000	60,000	(1,137)			1PE		09/30/1999	5.850	
TOTAL WASHINGTON								1,003,651	1,000,000	XXX	1,094,900	1,007,330	20,000	60,000		(1,137)	0	0	0	XXX	XXX	XXX
TOTAL UNITED STATES								1,003,651	1,000,000	XXX	1,094,900	1,007,330	20,000	60,000		(1,137)	0	0	0	XXX	XXX	XXX
1199999 - Total Bonds - States, Territories and Possessions - Issuer Obligations								1,003,651	1,000,000	XXX	1,094,900	1,007,330	20,000	60,000		(1,137)	0	0	0	XXX	XXX	XXX
1799999 - Total - States, Territories and Possessions								1,003,651	1,000,000	XXX	1,094,900	1,007,330	20,000	60,000		(1,137)	0	0	0	XXX	XXX	XXX
ILLINOIS																						
131393-JM-3	IL COOK CNTY CITY OF CALUMET GO		5.850	MN	05/15/2021	05/15/2009	100.000	2,000,000	2,000,000	108.2400	2,164,800	2,000,000	14,950	117,000				1PE		09/24/1999	5.849	
TOTAL ILLINOIS								2,000,000	2,000,000	XXX	2,164,800	2,000,000	14,950	117,000		0	0	0	0	XXX	XXX	XXX
INDIANA																						
033887-BX-7	IN CITY OF ANDERSON SER 2001 ECON DEV RE		6.375	AO	10/01/2026			2,944,265	3,000,000	100.7870	3,023,610	2,942,430	47,813	191,250	1,706			1		05/07/2001	6.530	
664363-AT-5	IN NORTHEAST SULLIVAN SCHOOL		9.900	JJ	07/01/2003			764,584	765,000	104.2630	797,612	757,350	37,868	75,735	774			1		10/27/1983	10.014	
TOTAL INDIANA								3,708,848	3,765,000	XXX	3,821,222	3,699,780	85,680	266,985		2,480	0	0	0	XXX	XXX	XXX
LOUISIANA																						
64763F-CV-9	LA NEW ORLEANS		5.300	JD	12/01/2022			1,365,000	1,365,000	105.2300	1,436,390	1,365,000	6,029	48,230				1PE		03/14/2002	5.300	
TOTAL LOUISIANA								1,365,000	1,365,000	XXX	1,436,390	1,365,000	6,029	48,230		0	0	0	0	XXX	XXX	XXX
NEW YORK																						
649666-QM-9	NY NEW YORK RFDG GO SERIES J		6.000	FA	08/01/2021			1,690,587	1,700,000	104.9200	1,783,640	1,689,596	42,500	102,000	375			1PE		10/21/1999	6.050	
TOTAL NEW YORK								1,690,587	1,700,000	XXX	1,783,640	1,689,596	42,500	102,000		375	0	0	0	XXX	XXX	XXX
OHIO																						
152236-BU-8	OH CITY OF CENTERVILLE GO		7.900	JD	12/01/2011			129,000	129,000	120.3000	155,187	129,000	849	10,191				2PE		07/17/1990	7.898	
677518-MT-6	OHIO STATE REF GO		5.250	FA	08/01/2009			2,752,049	2,655,000	112.4600	2,985,813	2,808,379	58,078	139,388	(12,133)			1PE		12/16/1999	4.600	
737101-EH-4	OH PORTSMOUTH GO BANS		6.000	AO	04/01/2010	04/01/2008	100.000	585,000	585,000	107.4900	628,817	585,000	8,775	35,100				2Z		04/23/1996	5.999	
TOTAL OHIO								3,466,049	3,369,000	XXX	3,769,817	3,522,379	67,702	184,679		(12,133)	0	0	0	XXX	XXX	XXX
PENNSYLVANIA																						
123763-BH-6	PA CITY OF BUTLER GO		6.700	MS	03/01/2012	03/01/2003	100.000	600,000	600,000	100.9140	605,484	600,000	13,400	40,200				1		02/08/1993	6.699	
TOTAL PENNSYLVANIA								600,000	600,000	XXX	605,484	600,000	13,400	40,200		0	0	0	0	XXX	XXX	XXX
TEXAS																						
18450C-ER-7	TX CLEAR BROOK CITY		5.200	FA	02/01/2024			1,880,000	1,880,000	0.0000	1,880,000	1,880,000	40,733					1Z		08/01/2002	5.200	
386154-P5-1	TX GRAND PRAIRIE		5.200	FA	02/15/2024			4,994,174	5,000,000	103.0200	5,151,000	4,993,500	130,000		674			1PE		07/12/2002	5.209	
521840-WD-6	TX LEANDER IND SCHOOL DIST UNLIMITED TAX		5.375	FA	08/15/2020			1,289,042	1,300,000	105.4300	1,370,590	1,287,793	26,397	69,875	267			1PE		06/17/1999	5.450	
780869-FV-0	TX ROYSE CITY ISD GO SER 2001		5.500	FA	08/15/2024	08/15/2009	100.000	1,920,000	1,920,000	104.2500	2,001,600	1,920,000	39,893	127,307				1PE		05/17/2001	5.497	
882719-KP-1	TX STATE WATER DEVMT BONDS		5.500	FA	08/01/2016			696,627	700,000	105.9000	741,300	695,717	16,042	38,500	200			1PE		07/31/1996	5.551	
TOTAL TEXAS								10,779,843	10,800,000	XXX	11,144,490	10,777,010	253,066	235,682		1,141	0	0	0	XXX	XXX	XXX
WASHINGTON																						
494836-GL-7	WA KING CNTY SCH DIST NO 1 GO SER B		5.500	JD	12/01/2026			3,947,625	4,000,000	102.1700	4,086,800	3,946,000	18,333	220,000	979			1PE		05/16/2001	5.600	
TOTAL WASHINGTON								3,947,625	4,000,000	XXX	4,086,800	3,946,000	18,333	220,000		979	0	0	0	XXX	XXX	XXX
POLITICAL SUBDIVISIONS																						
ISSUER OBLIGATIONS																						
UNITED STATES																						
127253-FL-1	TX CADDO MILLS INDPT SCH DIST GO		5.750	FA	08/15/2020	08/15/2009	100.000	1,730,000	1,730,000	108.4900	1,876,877	1,730,000	37,579	99,475				1PE		09/14/1999	5.749	

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE CINCINNATI CASUALTY COMPANY**

**SCHEDULE D - PART 1**

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

1 CUSIP Identification	2 Description	3 *	Interest		6 Maturity Date	7 Option Date	8 Option Call Price	9 Book/Adjusted Carrying Value	10 Par Value	11 Rate Used to Obtain Fair Value	12 Fair Value	13 Actual Cost	Interest		16 Increase (Decrease) by Adjustment	17 Increase (Decrease) by Foreign Exchange Adjustment	18 Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	19 NAIC Designation	20 Date Acquired	21 Effective Rate of Interest		
			4 Rate of	5 How Paid									14 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	15 Gross Amount Received During Year								
TOTAL UNITED STATES																						
								29,287,953	29,329,000	XXX	30,689,519	29,329,765	539,239	1,314,250	(7,158)	0	0	0	XXX	XXX	XXX	
1899999 - Total Bonds - Political Subdivisions - Issuer Obligations								29,287,953	29,329,000	XXX	30,689,519	29,329,765	539,239	1,314,250	(7,158)	0	0	0	XXX	XXX	XXX	
2499999 - Total - Political Subdivisions Bonds								29,287,953	29,329,000	XXX	30,689,519	29,329,765	539,239	1,314,250	(7,158)	0	0	0	XXX	XXX	XXX	
SPECIAL REVENUE & SPECIAL ASSESS. ISSUER OBLIGATIONS UNITED STATES ALABAMA																						
986240-AV-1	AL YORK WATER-SEWER-GAS REV		7.450	JD	06/01/2011			675,000	675,000	100.1600	676,080	675,000	4,191	50,288					2	07/02/1991	7.449	
TOTAL ALABAMA								675,000	675,000	XXX	676,080	675,000	4,191	50,288	0	0	0	0	XXX	XXX	XXX	
ALASKA																						
919061-DM-0	AK VALDEZ MARINE REV BP PIPELINES INC PR		5.850	FA	08/01/2025	08/01/2005	100.000	2,101,140	2,095,000	102.1200	2,139,414	2,104,428	51,066	122,558	(3,261)				1PE	04/30/2001	5.726	
TOTAL ALASKA								2,101,140	2,095,000	XXX	2,139,414	2,104,428	51,066	122,558	(3,261)	0	0	0	XXX	XXX	XXX	
ILLINOIS																						
167628-BZ-8	IL CHICAGO PARK DIST PARKING FACILITIES		6.000	JJ	01/01/2019			2,487,288	2,500,000	105.1700	2,629,250	2,485,625	75,000	150,000	905				2PE	10/01/1999	6.050	
TOTAL ILLINOIS								2,487,288	2,500,000	XXX	2,629,250	2,485,625	75,000	150,000	905	0	0	0	XXX	XXX	XXX	
INDIANA																						
276493-CV-3	IN EASTERN HOWARD SCHOOL BLDG		5.800	JJ	01/15/2014			1,339,578	1,345,000	104.3800	1,403,911	1,337,065	35,971	78,010	382				1PE	12/06/1993	5.850	
287497-FX-4	IN ELKHART CMNTY		5.375	JJ	07/15/2021			2,515,000	2,515,000	0.0000	2,515,000	2,515,000	107,394						1PE	03/27/2002	5.375	
352186-AE-0	IN FRANKFORT IDR KROGER BOND		8.500	JJ	07/01/2011	07/01/2003	100.000	500,000	500,000	101.0000	505,000	500,000	21,250	42,500					2Z	04/19/1991	8.497	
TOTAL INDIANA								4,354,578	4,360,000	XXX	4,423,911	4,352,065	164,615	120,510	382	0	0	0	XXX	XXX	XXX	
NEW JERSEY																						
646139-CF-0	NJ STATE TURNPIKE AUTH		10.375	JJ	01/01/2003			50,000	50,000	100.0000	50,000	50,000	2,594	5,188					1	08/23/1984	10.371	
TOTAL NEW JERSEY								50,000	50,000	XXX	50,000	50,000	2,594	5,188	0	0	0	0	XXX	XXX	XXX	
NORTH CAROLINA																						
914716-RB-3	NC CHARLOTTE REV-UNIV OF NC		5.250	JD	06/01/2011	06/01/2007	100.000	150,292	150,000	106.4600	159,690	150,638	656	7,880	(148)				1PE	12/08/1995	5.200	
TOTAL NORTH CAROLINA								150,292	150,000	XXX	159,690	150,638	656	7,880	(148)	0	0	0	XXX	XXX	XXX	
TEXAS																						
106214-FK-0	TX BRAZOS RIVER AUTH		5.650	AO	04/01/2023			1,350,000	1,350,000	104.4500	1,410,075	1,350,000	19,069	38,138					1PE	03/26/2002	5.650	
106219-FG-8	TX BRAZOS RIVER AUTH WTR REV SER A		5.650	FA	02/15/2021	02/15/2011	100.000	1,700,000	1,700,000	106.0100	1,802,170	1,700,000	36,286	96,050					1PE	05/03/2001	5.649	
TOTAL TEXAS								3,050,000	3,050,000	XXX	3,212,245	3,050,000	55,354	134,188	0	0	0	0	XXX	XXX	XXX	
WISCONSIN																						
648443-AT-6	WI NEW RICHMOND WTR & SWR		8.000	JJ	01/01/2007	01/01/2003	100.000	268,928	270,000	100.0000	270,000	266,625	10,800	21,600	358				1	06/28/1988	8.131	
648443-AU-3	WI NEW RICHMOND WTR & SWR		8.000	JJ	01/01/2008	01/01/2003	100.000	298,561	300,000	100.0000	300,000	296,250	12,000	24,000	356				1	06/28/1988	8.128	
TOTAL WISCONSIN								567,489	570,000	XXX	570,000	562,875	22,800	45,600	714	0	0	0	XXX	XXX	XXX	
TOTAL UNITED STATES																						
								13,435,787	13,450,000	XXX	13,860,590	13,430,630	376,276	636,210	(1,408)	0	0	0	XXX	XXX	XXX	
2599999 - Total Bonds - Special Revenue - Issuer Obligations								13,435,787	13,450,000	XXX	13,860,590	13,430,630	376,276	636,210	(1,408)	0	0	0	XXX	XXX	XXX	
3199999 - Total - Special Revenue Bonds								13,435,787	13,450,000	XXX	13,860,590	13,430,630	376,276	636,210	(1,408)	0	0	0	XXX	XXX	XXX	
PUBLIC UTILITIES (UNAFFILIATED) ISSUER OBLIGATIONS UNITED STATES																						
494550-AK-2	KINDER MORGAN ENERGY PARTNERS		7.125	MS	03/15/2012			4,013,632	4,000,000	112.1280	4,485,120	4,014,360	83,917	143,292	(728)				2	03/14/2002	7.074	
688074-AJ-6	NORTHWESTERN CORP SR NOTES		8.750	MS	03/15/2012			2,995,509	3,000,000	71.8600	2,155,800	2,995,230	77,292	132,708	279				2PE	03/08/2002	8.774	
918005-AS-8	AQUILA INC SR MTN		9.030	JD	12/01/2005			758,940	1,000,000	75.8940	758,940	990,960	7,525	90,300	(237,312)				3	11/28/1990	9.142	
TOTAL UNITED STATES								7,768,080	8,000,000	XXX	7,399,860	8,000,550	168,733	366,300	(237,761)	0	0	0	XXX	XXX	XXX	
3299999 - Total Bonds - Public Utilities - Issuer Obligations								7,768,080	8,000,000	XXX	7,399,860	8,000,550	168,733	366,300	(237,761)	0	0	0	XXX	XXX	XXX	
3899999 - Total - Public Utilities Bonds								7,768,080	8,000,000	XXX	7,399,860	8,000,550	168,733	366,300	(237,761)	0	0	0	XXX	XXX	XXX	
INDUSTRIAL & MISC. (UNAFFIL) ISSUER OBLIGATIONS UNITED STATES																						
001765-AE-6	AMR CORP DEBS		10.200	MS	03/15/2020			126,000	300,000	42.0000	126,000	284,034	6,460	30,600	(138,969)				0	01/22/1991	10.800	
001765-AG-1	AMR CORP DEBS		9.880	JD	06/15/2020			210,000	500,000	42.0000	210,000	455,080	22,779	49,400	(223,320)				0	10/12/1990	10.900	
029712-AA-4	AMERICAN STANDARD INC SR NOTES		8.250	JD	06/01/2009			499,509	500,000	107.5000	537,500	499,320	3,438	41,250	114				3	05/21/1999	8.270	

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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					
039580-AA-6	ARCHSTONE SMITH TRUST		.6 500	FA	02/15/2012			2,955,534	3,000,000	106.7680	3,203,040	2,952,567	73,667	97,500	2,967			2	03/13/2002	6.720					
122014-AE-3	BURLINGTON RESOURCES INC DEBS		.9 125	AO	10/01/2021			995,119	1,000,000	133.2140	1,332,140	994,330	22,813	91,250	352			2	10/09/1991	9.180					
137114-AB-0	CANANDAIGUA WINE BRANDS SR NOTES		.8 625	FA	08/01/2006			2,500,000	2,500,000	106.0000	2,650,000	2,500,000	89,844	215,625				3	07/28/1999	8.625					
162456-AH-0	CHATTEM INC SR SUB NOTES		.8 875	AO	04/01/2008	04/01/2006	100.000	1,145,296	1,138,000	103.0000	1,172,140	1,152,743	25,249	100,998	(3,221)			4	04/21/1998	8.644					
244217-BG-9	JOHN DEERE CAP CORP		.7 000	MS	03/15/2012			2,980,907	3,000,000	115.9430	3,478,290	2,979,720	61,833	100,917	1,187			1	03/15/2002	7.095					
247361-AD-0	DELTA AIR LINES DEBS		.9 000	MN	05/15/2016			325,000	500,000	65.0000	325,000	424,770	2,000	45,000	(87,070)		0	3	10/18/1990	10.733					
247361-XV-5	DELTA AIR LINES EQUIPTRUST SER E		.9 300	JJ	01/02/2010			1,454,980	2,000,000	72.7490	1,454,980	1,940,000	92,483	186,000	(505,145)			1	05/05/1993	9.663					
318906-AA-2	FIRST OF AMERICA BANK SUB NOTES		.8 500	FA	02/01/2004			1,999,088	2,000,000	106.5530	2,131,060	1,993,300	70,833	170,000	1,022			1PE	01/23/1992	8.545					
345220-AB-3	FORD CAPITAL HOLDINGS INC		.9 500	JD	06/01/2010			738,511	750,000	109.5820	821,865	730,763	5,938	71,250	1,134			2	02/28/1991	9.795					
370424-GR-8	GMAC NOTES		.8 500	JJ	01/01/2003			2,000,000	2,000,000	100.0000	2,000,000	2,000,000	85,000	170,000				2PE	01/05/1993	8.499					
431282-AF-9	HIGHWOODS PROPERTIES		.7 500	AO	04/15/2018			1,495,274	1,500,000	95.7640	1,436,460	1,494,585	23,750	112,500	414			2	04/15/1998	7.535					
444168-DH-8	HUDSON UNITED BANK		.7 000	MN	05/15/2012			1,994,718	2,000,000	110.5120	2,210,240	1,994,400	17,889	73,500	318			2PE	05/01/2002	7.039					
45820E-AA-0	INTL TELECOM SATELLITE NOTES		.7 625	AO	04/15/2012			1,986,648	2,000,000	102.6190	2,052,380	1,985,960	32,194	76,250	688			1	04/10/2002	7.727					
631158-AB-8	NASH FINCH COMPANY SR SUB NOTES		.8 500	MN	05/01/2008			1,700,000	2,500,000	68.0000	1,700,000	2,485,500	35,417	212,500	(662,500)			4	04/20/1998	8.587					
696429-AB-5	PALL CORP		.6 000	FA	08/01/2012			999,515	1,000,000	106.1200	1,061,200	999,490	24,167		25			22	08/01/2002	6.007					
74251U-AC-8	PRINCIPAL FINANCIAL SVCS INC 144A NOTES		.8 200	FA	08/15/2009			1,995,407	2,000,000	116.7310	2,334,620	1,993,780	61,956	164,000	954			1PE	08/18/1999	8.246					
811371-AD-5	SEA CONTAINERS LTD SR NOTES		.9 500	JJ	07/01/2003			2,474,225	2,500,000	98.9690	2,474,225	2,441,331	118,750	237,500	371,100			4	04/28/1999	10.198					
852060-AR-3	SPRINT CAPITAL CORP		.7 900	MS	03/15/2005			3,997,623	4,000,000	101.0000	4,040,000	3,996,840	93,044	158,878	783			2	03/08/2002	7.930					
879868-AH-0	TEMPLE-INLAND INC		.7 875	MN	05/01/2012			1,986,451	2,000,000	110.7140	2,214,280	1,985,780	26,250	76,563	671			2	05/01/2002	7.979					
895953-AB-3	TRICON GLOBAL RESTAURANTS SR NOTES		.7 650	MN	05/01/2008			1,997,271	2,000,000	105.0000	2,100,000	1,995,500	19,550	153,000	686			3	04/30/1998	7.683					
911546-ED-7	USAIR INC EQUIP TRUST CERT C		10.550	JJ	01/15/2005			321,600	1,608,000	25.0000	402,000	1,592,493		84,822	(1,277,149)		7,540	6*	05/01/1999	10.773					
913008-AE-8	UNITED STATIONER SUPPLY CO SR SUB NOTES		.8 375	AO	04/15/2008	04/15/2006	100.000	1,500,000	1,500,000	100.8750	1,513,125	1,500,000	26,521	125,625				4	04/09/1998	8.375					
916906-AB-6	USFREIGHTWAYS CORP NOTES		.8 500	AO	04/15/2010			3,000,000	3,000,000	112.8700	3,386,100	3,000,000	53,833	255,000				1PE	04/19/2000	8.499					
91913Y-AD-2	VALERO ENERGY CORP		.6 875	AO	04/15/2012			997,628	1,000,000	104.1410	1,041,410	997,500	14,514	34,375	128			2	04/10/2002	6.910					
969457-AM-2	WILLIAMS CO DEB		.8 875	MS	09/15/2012			1,020,000	1,500,000	68.0000	1,020,000	1,455,705	39,198	133,125	(446,872)			5	01/08/1993	9.200					
TOTAL UNITED STATES								45,396,304	49,296,000	XXX	48,428,055	48,825,490	1,149,369	3,267,426	(2,961,702)	0	7,540	XXX	XXX	XXX					
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations								45,396,304	49,296,000	XXX	48,428,055	48,825,490	1,149,369	3,267,426	(2,961,702)	0	7,540	XXX	XXX	XXX					
4599996 - Bonds - Industrial and Misc - United States										XXX			31,239												
4599999 - Total - Industrial and Miscellaneous Bonds								45,396,304	49,296,000	XXX	48,428,055	48,825,490	1,149,369	3,267,426	(2,961,702)	0	7,540	XXX	XXX	XXX					
5499999 - Total - Issuer Obligations								97,293,376	101,475,000	XXX	101,951,816	100,997,079	2,260,931	5,670,694	(3,209,515)	0	7,540	XXX	XXX	XXX					
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities								0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX		
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities								0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities								0	0	XXX	0	0	0	0	0	0	0	0	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	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	0	0	XXX	XXX	XXX
6099999 Totals								97,293,376	101,475,000	XXX	101,951,816	100,997,079	2,260,931	5,670,694	(3,209,515)	0	7,540	XXX	XXX	XXX					

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE CINCINNATI CASUALTY COMPANY**

**SCHEDULE D - PART 2 - SECTION 1**

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Number of Shares	4 Par Value Per Share	5 Rate Per Share	6 Book/Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends		12 Increase (Decrease) by Adjustment	13 Increase (Decrease) by Foreign Exchange Adjustment	14 NAIC Designation	15 Date Acquired
									10 Declared but Unpaid	11 Amount Received During Year				
PUBLIC UTILITIES (UNAFFILIATED) UNITED STATES														
020039-82-2	ALLTEL CORP 7.75% EQUITY UNITS	75,000,000	50.00	0.000	3,849,750	51.330	3,849,750	3,750,000		154,193	99,750		P1L	04/30/2002
172474-20-7	CINERGY CORP 9.50% FELINE PRIDES	20,000,000	50.00	0.000	1,108,000	55.400	1,108,000	1,000,000		86,819	108,000		P2A	12/12/2001
233331-20-6	DTE ENERGY CO 8.75% CV PFD DUE 8/16/05	35,000,000	25.00	0.000	955,150	27.290	955,150	875,000		29,987	80,150		P2A	06/19/2002
TOTAL UNITED STATES					5,912,900	XXX	5,912,900	5,625,000	0	270,999	287,900	0	XXX	XXX
6199999 - Total - Preferred Stock - Public Utility					5,912,900	XXX	5,912,900	5,625,000	0	270,999	287,900	0	XXX	XXX
BANKS, TRUST AND INSURANCE COS. UNITED STATES														
910331-30-5	UNITED FIRE & CASUALTY 6.375% CV PFD	175,000,000	25.00	0.000	4,714,500	26.940	4,714,500	4,375,000	69,727	99,935	339,500	0	P2A	05/06/2002
TOTAL UNITED STATES					4,714,500	XXX	4,714,500	4,375,000	69,727	99,935	339,500	0	XXX	XXX
6299999 - Total - Preferred Stock - Banks, Trust, Insurance					4,714,500	XXX	4,714,500	4,375,000	69,727	99,935	339,500	0	XXX	XXX
INDUSTRIAL & MISC. (UNAFFIL) UNITED STATES														
285661-20-3	ELECTRONIC DATA SYSTEMS \$3.8125 FELINE	40,000,000	50.00	21.910	876,400	21.910	876,400	2,000,000		152,500	(1,123,600)		RP3A	06/20/2001
78440X-20-0	SL GREEN REALTY \$2.00 PIERS DUE 4/15/08	100,000,000	25.00	25.000	2,500,000	33.700	3,370,000	2,500,000	50,000	200,000		0	P3LZ	05/12/1998
TOTAL UNITED STATES					3,376,400	XXX	4,246,400	4,500,000	50,000	352,500	(1,123,600)	0	XXX	XXX
6399999 - Total - Preferred Stock - Industrial, Misc.					3,376,400	XXX	4,246,400	4,500,000	50,000	352,500	(1,123,600)	0	XXX	XXX
6599999 Total - Preferred Stocks					14,003,800	XXX	14,873,800	14,500,000	119,727	723,433	(496,200)	0	XXX	XXX

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE CINCINNATI CASUALTY COMPANY**

**SCHEDULE D - PART 2 - SECTION 2**

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Number of Shares	4 Book/Adjusted Carrying Value	5 Rate Per Share Used to Obtain Fair Value	6 Fair Value	7 Actual Cost	Dividends		10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 NAIC Desig- nation (a)	13 Date Acquired
							8 Declared but Unpaid	9 Amount Received During Year				
PUBLIC UTILITIES (UNAFFILIATED)												
UNITED STATES												
020039-10-3	ALLTEL CORP.....	137,470,000	7,010,970	51.000	7,010,970	2,936,282	48,115	186,959	(1,475,053)		L	04/14/2000
172474-10-8	CINERGY CORP.....	127,500,000	4,299,300	33.720	4,299,300	2,313,038		229,500	36,975		L	02/05/1991
TOTAL UNITED STATES			11,310,270	XXX	11,310,270	5,249,319	48,115	416,459	(1,438,078)	0	XXX	XXX
6699999 - Total - Common Stock - Public Utility			11,310,270	XXX	11,310,270	5,249,319	48,115	416,459	(1,438,078)	0	XXX	XXX
BANKS, TRUST AND INSURANCE COS.												
UNITED STATES												
316773-10-0	FIFTH THIRD BANCORP.....	1,419,979,000	83,139,770	58.550	83,139,770	10,386,889	369,195	1,348,980	(3,947,542)		L	03/29/1996
635405-10-3	NATIONAL CITY CORPORATION.....	274,612,000	7,502,400	27.320	7,502,400	3,420,803		329,534	(527,255)		L	04/15/1996
949746-10-1	WELLS FARGO & CO.....	220,000,000	10,311,400	46.870	10,311,400	2,009,498		242,000	748,000		L	04/15/1996
TOTAL UNITED STATES			100,953,570	XXX	100,953,570	15,817,190	369,195	1,920,514	(3,726,797)	0	XXX	XXX
6799999 - Total - Common Stock - Banks, Trust, Insurance			100,953,570	XXX	100,953,570	15,817,190	369,195	1,920,514	(3,726,797)	0	XXX	XXX
INDUSTRIAL & MISC. (UNAFFIL)												
UNITED STATES												
302316-10-2	EXXON MOBIL CORPORATION.....	520,000,000	18,168,800	34.940	18,168,800	8,186,425		478,400	(2,267,200)		L	06/21/1995
369604-10-3	GENERAL ELECTRIC CO.....	25,000,000	608,750	24.350	608,750	623,858			(15,108)		L	12/27/2002
742718-10-9	PROCTER & GAMBLE CORPORATION.....	125,000,000	10,742,500	85.940	10,742,500	5,013,125		197,500	890,813		L	04/14/2000
983024-10-0	WYETH.....	240,000,000	8,976,000	37.400	8,976,000	3,417,486		220,800	(5,750,400)		L	07/28/1994
TOTAL UNITED STATES			38,496,050	XXX	38,496,050	17,240,893	0	896,700	(7,141,895)	0	XXX	XXX
6899999 - Total - Common Stock - Industrial, Misc.			38,496,050	XXX	38,496,050	17,240,893	0	896,700	(7,141,895)	0	XXX	XXX
7099999 Total - Common Stocks			150,759,890	XXX	150,759,890	38,307,402	417,309	3,233,674	(12,306,770)	0	XXX	XXX
7199999 Total - Preferred and Common Stocks			164,763,690	XXX	165,633,690	52,807,402	537,036	3,957,107	(12,802,970)	0	XXX	XXX

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues \_\_\_\_\_, the total \$ value (included in Column 6) of all such issues \$ \_\_\_\_\_

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE CINCINNATI CASUALTY COMPANY**

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends
BONDS							
POLITICAL SUBDIVISIONS							
UNITED STATES							
LOUISIANA							
64763F-CV-9	LA NEW ORLEANS 5.300 12/01/2022	03/14/2002	MORGAN KEEGAN		1,365,000	1,365,000	3,014
TOTAL LOUISIANA					1,365,000	1,365,000	3,014
TEXAS							
18450C-ER-7	TX CLEAR BROOK CITY 5.200 02/01/2024	08/01/2002	MORGAN KEEGAN		1,880,000	1,880,000	7,332
386154-P5-1	TX GRAND PRAIRIE 5.200 02/15/2024	07/12/2002	MORGAN KEEGAN		4,993,500	5,000,000	35,389
TOTAL TEXAS					6,873,500	6,880,000	42,721
2499996 - Bonds - Political Subdivision - United States					8,238,500	8,245,000	45,735
2499999 - Total - Bonds - Political Subdivisions					8,238,500	8,245,000	45,735
SPECIAL REVENUE & SPECIAL ASSESS.							
UNITED STATES							
INDIANA							
287497-FX-4	IN ELKHART CMNTY 5.375 07/15/2021	03/27/2002	ABN AMRO INC		2,515,000	2,515,000	11,641
TOTAL INDIANA					2,515,000	2,515,000	11,641
TEXAS							
106214-FK-0	TX BRAZOS RIVER AUTH 5.650 04/01/2023	03/26/2002	SOUTHWEST SECURITIES		1,350,000	1,350,000	5,085
TOTAL TEXAS					1,350,000	1,350,000	5,085
3199996 - Bonds - Special Revenues - United States					3,865,000	3,865,000	16,726
3199999 - Total - Bonds - Special Revenue					3,865,000	3,865,000	16,726
PUBLIC UTILITIES (UNAFFILIATED)							
UNITED STATES							
494550-AK-2	KINDER MORGAN ENERGY PARTNERS 7.125 03/15/2012	03/14/2002	LEHMAN BROTHERS		4,014,360	4,000,000	3,958
668074-AJ-6	NORTHWESTERN CORP SR NOTES 8.750 03/15/2012	03/08/2002	CREDIT SUISSE FIRST BOSTON		2,995,230	3,000,000	
3899996 - Bonds - Public Utilities - United States					7,009,590	7,000,000	3,958
3899999 - Total - Bonds - Public Utilities					7,009,590	7,000,000	3,958
INDUSTRIAL & MISC. (UNAFFIL)							
UNITED STATES							
039580-AA-6	ARCHSTONE SMITH TRUST 6.500 02/15/2012	03/13/2002	DAIN RAUSCHER		2,952,567	3,000,000	17,875
244217-BG-9	JOHN DEERE CAP CORP 7.000 03/15/2012	03/15/2002	SALOMON SMITH BARNEY		2,979,720	3,000,000	
444168-DH-8	HUDSON UNITED BANK 7.000 05/15/2012	05/01/2002	CREDIT SUISSE FIRST BOSTON		1,994,400	2,000,000	
45820E-AA-0	INTL TELECOM SATELLITE NOTES 7.625 04/15/2012	04/10/2002	SALOMON SMITH BARNEY		1,985,960	2,000,000	
696429-AB-5	PALL CORP 6.000 08/01/2012	08/01/2002	UBS SECURITIES		999,490	1,000,000	
852060-AR-3	SPRINT CAPITAL CORP 7.900 03/15/2005	03/08/2002	DB ALEX BROWN		3,996,840	4,000,000	
879868-AH-0	TEMPLE-INLAND INC 7.875 05/01/2012	05/01/2002	SALOMON SMITH BARNEY		1,985,780	2,000,000	
91913Y-AD-2	VALERO ENERGY CORP 6.875 04/15/2012	04/10/2002	MORGAN STANLEY		997,500	1,000,000	
4599996 - Bonds - Industrial and Misc - United States					17,892,257	18,000,000	17,875
4599999 - Total - Bonds - Industrial, Misc.					17,892,257	18,000,000	17,875
6099997 - Total - Bonds - Part 3					37,005,347	37,110,000	84,294
6099998 - Total - Bonds - Part 5					0	0	0
6099999 - Total - Bonds					37,005,347	37,110,000	84,294
PREFERRED STOCKS							
PUBLIC UTILITIES (UNAFFILIATED)							
UNITED STATES							
020039-82-2	ALLTEL CORP 7.75% EQUITY UNITS	04/30/2002	BANK OF AMERICA SECURITIES	75,000,000	3,750,000		
233331-20-6	DTE ENERGY CO 8.75% CV PFD DUE 8/16/05	06/19/2002	SALOMON SMITH BARNEY	35,000,000	875,000		
TOTAL UNITED STATES					4,625,000	XXX	0
6199999 - Total - Preferred Stocks - Public Utilities					4,625,000	XXX	0
BANKS, TRUST AND INSURANCE COS.							
UNITED STATES							
910331-30-5	UNITED FIRE & CASUALTY 6.375% CV PFD	05/06/2002	MCDONALD-KEY INVESTMENTS	175,000,000	4,375,000		
TOTAL UNITED STATES					4,375,000	XXX	0
6299999 - Total - Preferred Stocks - Banks, Trusts, Insurance					4,375,000	XXX	0
6599997 - Total - Preferred Stocks - Part 3					9,000,000	XXX	0
6599998 - Total - Preferred Stocks - Part 5					0	XXX	0

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE CINCINNATI CASUALTY COMPANY**

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year
BONDS															
POLITICAL SUBDIVISIONS															
UNITED STATES															
OHIO															
152236-BU-8	OH CITY OF CENTERVILLE GO 7.900 12/01/2011	12/01/2002	SINKING FUND REDEMPTION		14,000	14,000	14,000	14,000					0	1,106	
TOTAL OHIO					14,000	14,000	14,000	14,000	0	0	0	0	0	1,106	XXX
2499996 - Bonds - Political Subdivisions - United States					14,000	14,000	14,000	14,000	0	0	0	0	0	1,106	XXX
2499999 - Bonds - Political Subdivisions					14,000	14,000	14,000	14,000	0	0	0	0	0	1,106	XXX
SPECIAL REVENUE & SPECIAL ASSESS.															
UNITED STATES															
INDIANA															
430290-CS-3	IN HIGHLAND SCHOOL BLDG FMB 7.000 07/15/2008	01/15/2002	SECURITY CALLED BY ISSUER		510,000	500,000	500,000	500,000				10,000	10,000	17,500	
TOTAL INDIANA					510,000	500,000	500,000	500,000	0	0	0	10,000	10,000	17,500	XXX
NEW HAMPSHIRE															
644693-DH-3	NH STATE TURNPIKE SYS REV 5.750 04/01/2020	04/01/2002	SECURITY CALLED BY ISSUER		3,621,000	3,550,000	3,549,681	3,549,612	362			71,026	71,026	102,063	
TOTAL NEW HAMPSHIRE					3,621,000	3,550,000	3,549,681	3,549,612	362	0	0	71,026	71,026	102,063	XXX
NEW JERSEY															
646139-CF-0	NJ STATE TURNPIKE AUTH 10.375 01/01/2003	01/01/2002	SECURITY CALLED BY ISSUER		50,000	50,000	50,000	50,000					0	2,594	
TOTAL NEW JERSEY					50,000	50,000	50,000	50,000	0	0	0	0	0	2,594	XXX
TENNESSEE															
267525-BY-8	TN DYER CNTY IDR MA HANNA 7.000 03/01/2002	03/01/2002	MATURITY		5,000	5,000	5,000	5,000					0	175	
TOTAL TENNESSEE					5,000	5,000	5,000	5,000	0	0	0	0	0	175	XXX
3199996 - Bonds - Special Revenues - United States					4,186,000	4,105,000	4,104,681	4,104,612	362	0	0	81,026	81,026	122,331	XXX
3199999 - Bonds - Special Revenues					4,186,000	4,105,000	4,104,681	4,104,612	362	0	0	81,026	81,026	122,331	XXX
INDUSTRIAL & MISC. (UNAFFIL)															
UNITED STATES															
16161A-BD-9	CHASE MANHATTAN CORP SUB NOTES 8.500 02/15/2002	02/15/2002	MATURITY		2,500,000	2,500,000	2,476,075	2,498,724	1,276				0	106,250	
172967-AF-8	CITIGROUP INC SR NOTES 9.500 03/01/2002	03/01/2002	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000					0	95,000	
293561-AS-5	ENRON INC SR SUB DEB 8.250 09/15/2012	11/06/2002	VARIOUS		245,000	2,000,000	500,000	40,000	(20,000)			225,000	225,000		
524908-AT-7	LEHMAN BROTHERS HOLDINGS SR NO 8.750 05/15/2002	05/15/2002	MATURITY		2,500,000	2,500,000	2,493,400	2,498,754	1,246				0	109,375	
891490-AD-6	TOSCO CORP SER B FMB 9.625 03/15/2002	03/15/2002	MATURITY		1,250,000	1,250,000	1,250,000	1,250,000					0	60,156	
949740-BU-7	WELLS FARGO & CO SUB NOTES 8.750 05/01/2002	05/01/2002	MATURITY		2,000,000	2,000,000	1,997,500	1,999,054	946				0	87,500	
4599996 - Bonds - Industrial and Misc - United States					10,495,000	12,250,000	10,716,975	10,286,532	(16,532)	0	0	225,000	225,000	458,281	XXX
4599999 - Bonds - Industrial and Miscellaneous					10,495,000	12,250,000	10,716,975	10,286,532	(16,532)	0	0	225,000	225,000	458,281	XXX
6099997 - Bonds - Part 4					14,695,000	16,369,000	14,835,656	14,405,144	(16,170)	0	0	306,026	306,026	581,719	XXX
6099998 - Bonds - Part 5					0	0	0	0	0	0	0	0	0	0	XXX
6099999 - Total - Bonds					14,695,000	16,369,000	14,835,656	14,405,144	(16,170)	0	0	306,026	306,026	581,719	XXX
PREFERRED STOCKS															
BANKS, TRUST AND INSURANCE COS.															
UNITED STATES															
939322-87-1	WASHINGTON MUTUAL INC \$4.00 CV PIES	08/16/2002	EXCHANGED		30,000,000	1,500,000	0.00	1,500,000	2,204,100	(704,100)			0		90,000
TOTAL UNITED STATES					1,500,000	1,500,000	1,500,000	2,204,100	(704,100)	0	0	0	0	XXX	90,000
6299999 - Preferred Stocks - Banks, Trust and Insurance Companies					1,500,000	1,500,000	1,500,000	2,204,100	(704,100)	0	0	0	0	XXX	90,000
6599997 - Preferred Stocks - Part 4					1,500,000	1,500,000	1,500,000	2,204,100	(704,100)	0	0	0	0	XXX	90,000
6599998 - Preferred Stocks - Part 5					0	0	0	0	0	0	0	0	0	XXX	0

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**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE CINCINNATI CASUALTY COMPANY**

**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
065416-11-7	Bank United Corp.	08/16/2002	Exchanged	09/11/2002	First Union Capital Mark.	33,390.000	1,350	1,953	1,350				603	603		
939322-10-3	Washington Mutual Inc.	08/16/2002	Exchanged	10/17/2002	Various	65,112.000	1,498,650	2,194,700	1,498,650				696,050	696,050		
6799999	Common Stocks - Banks, Trust and Insurance Companies					XXX	1,500,000	2,196,653	1,500,000				696,653	696,653		
7099998	Total - Common Stocks					XXX	1,500,000	2,196,653	1,500,000				696,653	696,653		
7199999	Total - Preferred and Common Stocks						1,500,000	2,196,653	1,500,000				696,653	696,653		
7299999 Totals							1,500,000	2,196,653	1,500,000				696,653	696,653		

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Schedule D - Part 6 - Section 1

**NONE**

Schedule D - Part 6 - Section 2

**NONE**

Schedule DA - Part 1

**NONE**

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 .....	97,293,376	102,099,147	4,805,771
2. Preferred Stocks .....	14,003,800	14,873,800	.870,000
3. Totals	111,297,176	116,972,947	5,675,771

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

The Majority of all fair market values are obtained from interactive Data Corporation, a pricing vendor. For any security that Interactive Data is unable to price, the fair market value is analytically determined by a brokerage firm which trades in this type of security.....



**ANNUAL STATEMENT FOR THE YEAR 2002 OF THE CINCINNATI CASUALTY COMPANY**

**SCHEDULE E - PART 2 - SPECIAL DEPOSITS**

1 Line Number	2 Type	3 Description of Deposit	4 Where Deposited and Purpose of Deposit	5 Par or Book Value	6 Statement Value (a)	7 Fair Value
NC00001	B	NC CHARLOTTE REV-UNIV OF NC 5.25% 06/01/2011	North Carolina, WACHOVIA BANK-NC, POLICYHOLDER SECURITY	150,000	150,292	159,690
NC99999 -				150,000	150,292	159,690
XX99999 - Total - Not All Policyholders				150,000	150,292	159,690
00001	B	IN Eastern Howard School Bldg 5.8% 01/15/2014	Arkansas, Bank of America-Arkansas, Policyholder Security	250,000	248,992	260,950
00002	B	TX State Water Devmt Bonds 5.5% 08/01/2016	Delaware, Mellon Private Asset Mgmt, Policyholder Security	150,000	149,277	158,850
00003	B	U.S. Treasury Bonds 7.25% 05/15/2016	Georgia, Wachovia Trust Serv of Georgia, Policyholder Security	100,000	99,775	128,063
00004	B	U.S. Treasury Bonds 6.25% 02/15/2007	Idaho, First Security Bank of Idaho, Policyholder Security	250,000	251,940	286,798
00005	B	IN Northeast Sullivan School 9.9% 07/01/2003	New Mexico, The Bank of Santa Fe, Policyholder Security	150,000	149,918	156,394
00006	B	TX State water Devmt Bonds 5.5 % 08/01/2016	New Mexico, The Bank of Santa Fe, Policyholder Security	200,000	199,036	211,800
00007	B	IN Eastern Howard School Bldg 5.8% 01/15/2014	Ohio, State of Ohio Dept of Ins., Policyholder Security	500,000	497,984	521,900
00008	B	Ohio State Ref Go 5.25% 08/01/2009	Ohio, State of Ohio Dept of Ins., Policyholder Security	300,000	310,966	337,380
00009	B	OH Portsmouth Go Bans 6% 04/01/2010	Ohio, State of Ohio Dept of Ins., Policyholder Security	585,000	585,000	628,817
00010	B	TX Poyse City Isd Go Ser 2001 5.5% 08/15/2024	Ohio, State of Ohio Dept of Ins., Policyholder Security	700,000	700,000	729,750
00011	B	TX State Water Devmt Bonds 5.5% 08/01/2016	South Carolina, Wachovia Bank of SC NA, Policyholder Security	250,000	248,795	264,750
ZZ99999 - Total - All Policyholders				3,435,000	3,441,683	3,685,452
9999999 Totals				3,585,000	3,591,975	3,845,142

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

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