



QUARTERLY STATEMENT

As of March 31, 2002  
of the Condition and Affairs of the

The Union Central Life Insurance Company

|                                                                  |                                                                                                                                   |                                                                                            |
|------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------|
| NAIC Group Code..... 000, 000<br>(Current Period) (Prior Period) | NAIC Company Code..... 80837                                                                                                      | Employer's ID Number..... 31-0472910                                                       |
| Organized under the Laws of Ohio                                 | State of Domicile or Port of Entry Ohio                                                                                           | Country of Domicile US                                                                     |
| Incorporated..... January 1, 1867                                | Commenced Business..... January 1, 1867                                                                                           |                                                                                            |
| Statutory Home Office                                            | 1876 Waycross Road..... Cincinnati ..... OH ..... 45240<br>(Street and Number) (City or Town, State and Zip Code)                 |                                                                                            |
| Main Administrative Office                                       | 1876 Waycross Road..... Cincinnati ..... OH ..... 45240<br>(Street and Number) (City or Town, State and Zip Code)                 | 513-595-2200<br>(Area Code) (Telephone Number)                                             |
| Mail Address                                                     | Post Office Box 40888..... Cincinnati ..... OH ..... 45240<br>(Street and Number or P. O. Box) (City or Town, State and Zip Code) |                                                                                            |
| Primary Location of Books and Records                            | 1876 Waycross Road..... Cincinnati ..... OH ..... 45240<br>(Street and Number) (City or Town, State and Zip Code)                 | 513-595-2200<br>(Area Code) (Telephone Number)                                             |
| Internet Website Address                                         | www.unioncentral.com                                                                                                              |                                                                                            |
| Statement Contact                                                | Lori Dashewich<br>(Name)<br>ldashewich@unioncentral.com<br>(E-Mail Address)                                                       | 513-595-2269<br>(Area Code) (Telephone Number) (Extension)<br>513-595-2926<br>(Fax Number) |
| Policyowner Relations Contact                                    | 1876 Waycross Road..... Cincinnati ..... OH ..... 45240<br>(Street and Number) (City or Town, State and Zip Code)                 | 513-595-2826<br>(Area Code) (Telephone Number) (Extension)                                 |

OFFICERS

|                                           |                          |
|-------------------------------------------|--------------------------|
| President & Chief Executive Officer       | John Hale Jacobs         |
| Vice President & Treasurer                | Lisa Ann Mullen          |
| Executive VP, Secretary & General Counsel | David Francis Westerbeck |

EXECUTIVE / SENIOR VICE PRESIDENTS

|                            |                            |
|----------------------------|----------------------------|
| Stephen Randolph Hatcher   | Executive VP & CFO         |
| Gary Thomas Huffman        | Executive Vice President   |
| Dale Donald Johnson        | Senior Vice President      |
| Elizabeth Gay Monsell      | Senior Vice President      |
| Mark Dennis Quinlan        | Senior Vice President      |
| Steven Robert Sutermeister | Senior Vice President &CIO |

DIRECTORS OR TRUSTEES

|                             |                       |                                  |                         |
|-----------------------------|-----------------------|----------------------------------|-------------------------|
| James Milton Anderson       | Richard Howard Finan  | William Alfred Friedlander       | John Hale Jacobs        |
| William George Kagler       | Lawrence Arthur Leser | Francis Victor Mastrianna Ph. D. | Mary Dickson Nelson FSA |
| Thomas Edwin Petry          | Larry Ross Pike       | Myrtis Hall Powell Ph. D.        | Dudley Sutphin Taft     |
| John McLellan Tew Jr., M.D. |                       |                                  |                         |

State of..... Ohio  
County of..... Hamilton

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively.

\_\_\_\_\_  
(Signature)  
David Francis Westerbeck  
\_\_\_\_\_  
(Printed Name)  
Executive VP, Secretary & General Counsel

\_\_\_\_\_  
(Signature)  
Lisa Ann Mullen  
\_\_\_\_\_  
(Printed Name)  
Vice President & Treasurer

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



**ASSETS**

|                                                                                                                                                                                        | Current Statement Date |                                |                                                  | 4<br><br>December 31<br>Prior Year Net<br>Admitted Assets |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|-----------------------------------------------------------|
|                                                                                                                                                                                        | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                           |
| 1. Bonds.....                                                                                                                                                                          | 2,845,095,657          | 75,242                         | 2,845,020,415                                    | 2,759,511,586                                             |
| 2. Stocks:                                                                                                                                                                             |                        |                                |                                                  |                                                           |
| 2.1 Preferred stocks.....                                                                                                                                                              | 36,199,239             |                                | 36,199,239                                       | 12,508,000                                                |
| 2.2 Common stocks.....                                                                                                                                                                 | 99,675,456             |                                | 99,675,456                                       | 105,831,471                                               |
| 3. Mortgage loans on real estate:                                                                                                                                                      |                        |                                |                                                  |                                                           |
| 3.1 First liens.....                                                                                                                                                                   | 717,616,108            |                                | 717,616,108                                      | 719,014,498                                               |
| 3.2 Other than first liens.....                                                                                                                                                        |                        |                                | 0                                                |                                                           |
| 4. Real estate:                                                                                                                                                                        |                        |                                |                                                  |                                                           |
| 4.1 Properties occupied by the company (less<br>\$.....0 encumbrances).....                                                                                                            | 10,732,702             |                                | 10,732,702                                       | 10,807,059                                                |
| 4.2 Properties held for the production of income (less<br>\$.....0 encumbrances).....                                                                                                  | 12,370,863             |                                | 12,370,863                                       | 12,480,038                                                |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....                                                                                                                         | 16,591,072             |                                | 16,591,072                                       | 17,245,512                                                |
| 5. Policy loans.....                                                                                                                                                                   | 146,947,434            | 2,082,107                      | 144,865,327                                      | 146,187,816                                               |
| 6. Premium notes, including \$.....0 for first year premiums.....                                                                                                                      |                        |                                | 0                                                |                                                           |
| 7. Cash (\$.....487,870) and short-term investments (\$.....0).....                                                                                                                    | 487,870                |                                | 487,870                                          | 29,994,500                                                |
| 8. Other invested assets.....                                                                                                                                                          | 34,110,214             | 10,455,951                     | 23,654,263                                       | 24,135,701                                                |
| 9. Receivable for securities.....                                                                                                                                                      | 29,956,743             |                                | 29,956,743                                       | 13,619,819                                                |
| 10. Aggregate write-ins for invested assets.....                                                                                                                                       | 2,691,339              | 0                              | 2,691,339                                        | 2,819,620                                                 |
| 11. Subtotals, cash and invested assets (Lines 1 to 10).....                                                                                                                           | 3,952,474,697          | 12,613,300                     | 3,939,861,397                                    | 3,854,155,620                                             |
| 12. Reinsurance ceded:                                                                                                                                                                 |                        |                                |                                                  |                                                           |
| 12.1 Amounts recoverable from reinsurers.....                                                                                                                                          | 4,427,853              |                                | 4,427,853                                        | 1,910,026                                                 |
| 12.2 Commissions and expense allowances due.....                                                                                                                                       | 1,117,401              |                                | 1,117,401                                        | 1,138,341                                                 |
| 12.3 Experience rating and other refunds due.....                                                                                                                                      |                        |                                | 0                                                |                                                           |
| 12.4 Other amounts receivable under reinsurance contracts.....                                                                                                                         |                        |                                | 0                                                |                                                           |
| 13. Electronic data processing equipment and software.....                                                                                                                             | 22,174,489             | 20,283,006                     | 1,891,483                                        | 1,780,770                                                 |
| 14. Federal and foreign income tax recoverable and interest thereon<br>(including \$.....25,276,939 net deferred tax asset).....                                                       | 106,366,683            | 72,810,930                     | 33,555,753                                       | 32,505,912                                                |
| 15. Guaranty funds receivable or on deposit.....                                                                                                                                       | 585,083                |                                | 585,083                                          | 616,149                                                   |
| 16. Life insurance premiums and annuity considerations deferred and<br>uncollected on in force business (less premiums on reinsurance<br>ceded and less \$.....1,530,817 loading)..... | 10,344,318             | 297,585                        | 10,046,733                                       | 10,183,854                                                |
| 17. Accident and health premiums due and unpaid.....                                                                                                                                   | 530,916                | 195,628                        | 335,288                                          | 819,959                                                   |
| 18. Investment income due and accrued.....                                                                                                                                             | 45,001,310             |                                | 45,001,310                                       | 44,145,791                                                |
| 19. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                                                        |                        |                                | 0                                                |                                                           |
| 20. Receivable from parent, subsidiaries and affiliates.....                                                                                                                           | 6,427,391              |                                | 6,427,391                                        | 4,458,910                                                 |
| 21. Amounts receivable relating to uninsured accident and health plans.....                                                                                                            |                        |                                | 0                                                |                                                           |
| 22. Amounts due from agents.....                                                                                                                                                       | 20,408                 | 20,408                         | 0                                                |                                                           |
| 23. Other assets nonadmitted.....                                                                                                                                                      | 8,338,351              | 8,338,351                      | 0                                                |                                                           |
| 24. Aggregate write-ins for other than invested assets.....                                                                                                                            | 30,120,372             | 6,880,848                      | 23,239,524                                       | 23,246,964                                                |
| 25. Total assets excluding Separate Accounts business (Lines 11 to 24).....                                                                                                            | 4,187,929,272          | 121,440,056                    | 4,066,489,216                                    | 3,974,962,296                                             |
| 26. From Separate Accounts Statement.....                                                                                                                                              | 1,663,203,651          |                                | 1,663,203,651                                    | 1,631,705,673                                             |
| 27. Total (Lines 25 and 26).....                                                                                                                                                       | 5,851,132,923          | 121,440,056                    | 5,729,692,867                                    | 5,606,667,969                                             |

**DETAILS OF WRITE-INS**

|                                                                          |            |           |            |            |
|--------------------------------------------------------------------------|------------|-----------|------------|------------|
| 1001. Derivative instruments.....                                        | 2,691,339  |           | 2,691,339  | 2,819,620  |
| 1002. ....                                                               |            |           | 0          |            |
| 1003. ....                                                               |            |           | 0          |            |
| 1098. Summary of remaining write-ins for Line 10 from overflow page..... | 0          | 0         | 0          | 0          |
| 1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....       | 2,691,339  | 0         | 2,691,339  | 2,819,620  |
| 2401. COLI cash surrender value.....                                     | 20,776,000 |           | 20,776,000 | 20,609,000 |
| 2402. Unearned annualized commissions.....                               | 6,288,105  | 6,288,105 | 0          |            |
| 2403. Receivable from third party administrator.....                     | 1,364,790  |           | 1,364,790  | 1,403,455  |
| 2498. Summary of remaining write-ins for Line 24 from overflow page..... | 1,691,477  | 592,743   | 1,098,734  | 1,234,509  |
| 2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....       | 30,120,372 | 6,880,848 | 23,239,524 | 23,246,964 |

The Union Central Life Insurance Company  
LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                         | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$.....3,244,460,010 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....                                                 | 3,244,460,010                  | 3,163,532,392                  |
| 2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....                                                                                          | 209,619,909                    | 205,490,517                    |
| 3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....                                                                                                         | 114,801,791                    | 109,087,262                    |
| 4. Contract claims:                                                                                                                                                                     |                                |                                |
| 4.1 Life.....                                                                                                                                                                           | 20,405,900                     | 22,477,827                     |
| 4.2 Accident and health.....                                                                                                                                                            | 2,469,315                      | 2,488,826                      |
| 5. Policyholders' dividends \$....101,000 and coupons \$.....0 due and unpaid.....                                                                                                      | 101,000                        | 101,000                        |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year--estimated amounts:                                                                            |                                |                                |
| 6.1 Dividends apportioned for payment to December 31, 2002 (including \$.....0 Modco Reserve).....                                                                                      | 15,352,865                     | 15,339,587                     |
| 6.2 Dividends not yet apportioned (including \$.....0 Modco Reserve).....                                                                                                               |                                |                                |
| 6.3 Coupons and similar benefits (including \$.....0 Modco Reserve).....                                                                                                                |                                |                                |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6.....                                                                                                 |                                |                                |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$....534,955 accident and health premiums..... | 2,108,731                      | 2,620,538                      |
| 9. Contract liabilities not included elsewhere:                                                                                                                                         |                                |                                |
| 9.1 Surrender values on canceled contracts.....                                                                                                                                         |                                |                                |
| 9.2 Provision for experience rating refunds, including \$....3,144,048 accident and health experience rating refunds.....                                                               | 3,606,169                      | 3,609,115                      |
| 9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$....914,535 ceded.....                                                                                       | 914,535                        | 991,398                        |
| 9.4 Interest Maintenance Reserve.....                                                                                                                                                   | 13,591,691                     | 10,089,595                     |
| 10. Commissions to agents due or accrued-life and annuity contracts \$....370,798, accident and health \$....48,722 and deposit-type contract funds \$.....0.....                       | 419,520                        | 461,249                        |
| 11. Commissions and expense allowances payable on reinsurance assumed.....                                                                                                              | 2,752                          | 34,754                         |
| 12. General expenses due or accrued.....                                                                                                                                                | 25,302,061                     | 32,876,220                     |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$....(27,443,973) accrued for expense allowances recognized in reserves).....                                       | (26,263,776)                   | (20,000,906)                   |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....                                                                                                        | 2,654,370                      | 5,396,510                      |
| 15. Federal and foreign income taxes, including \$.....0 on realized capital gains (losses) (including \$.....0 net deferred tax liability).....                                        |                                |                                |
| 16. Unearned investment income.....                                                                                                                                                     | 43,500                         | 35,610                         |
| 17. Amounts withheld or retained by company as agent or trustee.....                                                                                                                    | 2,315,070                      | 2,118,727                      |
| 18. Amounts held for agents' account, including \$....1,377,745 agents' credit balances.....                                                                                            | 1,377,745                      | 2,305,528                      |
| 19. Remittances and items not allocated.....                                                                                                                                            | 19,886,994                     | 36,336,445                     |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates.....                                                                                                         |                                |                                |
| 21. Liability for benefits for employees and agents if not included above.....                                                                                                          | 11,995,887                     | 11,667,718                     |
| 22. Borrowed money \$....17,600,000 and interest thereon \$....17,092.....                                                                                                              | 17,617,092                     |                                |
| 23. Dividends to stockholders declared and unpaid.....                                                                                                                                  |                                |                                |
| 24. Miscellaneous liabilities:                                                                                                                                                          |                                |                                |
| 24.1 Asset valuation reserve.....                                                                                                                                                       | 27,919,088                     | 23,619,721                     |
| 24.2 Reinsurance in unauthorized companies.....                                                                                                                                         | 33,052                         | 33,052                         |
| 24.3 Funds held under reinsurance treaties with unauthorized reinsurers.....                                                                                                            |                                |                                |
| 24.4 Payable to parent, subsidiaries and affiliates.....                                                                                                                                |                                |                                |
| 24.5 Drafts outstanding.....                                                                                                                                                            |                                |                                |
| 24.6 Liability for amounts held under uninsured accident and health plans.....                                                                                                          |                                |                                |
| 24.7 Funds held under coinsurance.....                                                                                                                                                  |                                |                                |
| 24.8 Payable for securities.....                                                                                                                                                        | 21,198,708                     | 5,052,038                      |
| 24.9 Capital notes \$.....0 and interest thereon \$.....0.....                                                                                                                          |                                |                                |
| 25. Aggregate write-ins for liabilities.....                                                                                                                                            | 4,879,108                      | 6,024,970                      |
| 26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25).....                                                                                                         | 3,736,813,087                  | 3,641,789,693                  |
| 27. From Separate Accounts Statement.....                                                                                                                                               | 1,663,203,651                  | 1,631,705,673                  |
| 28. Total Liabilities (Line 26 and 27).....                                                                                                                                             | 5,400,016,738                  | 5,273,495,366                  |
| 29. Common capital stock.....                                                                                                                                                           |                                |                                |
| 30. Preferred capital stock.....                                                                                                                                                        |                                |                                |
| 31. Aggregate write-ins for other than special surplus funds.....                                                                                                                       | (213,875)                      | (216,050)                      |
| 32. Surplus notes.....                                                                                                                                                                  | 50,000,000                     | 50,000,000                     |
| 33. Gross paid in and contributed surplus.....                                                                                                                                          |                                |                                |
| 34. Aggregate write-ins for special surplus funds.....                                                                                                                                  | 19,829,000                     | 19,829,000                     |
| 35. Unassigned funds (surplus).....                                                                                                                                                     | 260,061,004                    | 263,559,653                    |
| 36. Less treasury stock, at cost:                                                                                                                                                       |                                |                                |
| 36.1 ....0.000 shares common (value included in Line 29 \$.....0).....                                                                                                                  |                                |                                |
| 36.2 ....0.000 shares preferred (value included in Line 30 \$.....0).....                                                                                                               |                                |                                |
| 37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....                                                                          | 329,676,129                    | 333,172,603                    |
| 38. Totals of Lines 29, 30 and 37.....                                                                                                                                                  | 329,676,129                    | 333,172,603                    |
| 39. Totals of Lines 28 and 38.....                                                                                                                                                      | 5,729,692,867                  | 5,606,667,969                  |

| DETAILS OF WRITE-INS                                                     |            |            |
|--------------------------------------------------------------------------|------------|------------|
| 2501. Due to reinsuring company (reserve amount).....                    | 2,222,457  | 2,179,520  |
| 2502. Interest payable on surplus notes.....                             | 1,708,333  |            |
| 2503. Accrued interest on policy or contract claims.....                 | 479,566    | 483,040    |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 468,752    | 3,362,410  |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 4,879,108  | 6,024,970  |
| 3101. Surplus note discount.....                                         | (213,875)  | (216,050)  |
| 3102. ....                                                               |            |            |
| 3103. ....                                                               |            |            |
| 3198. Summary of remaining write-ins for Line 31 from overflow page..... | 0          | 0          |
| 3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....       | (213,875)  | (216,050)  |
| 3401. Reserve for group life insurance.....                              | 19,429,000 | 19,429,000 |
| 3402. Reserve for state guaranty funds.....                              | 400,000    | 400,000    |
| 3403. ....                                                               |            |            |
| 3498. Summary of remaining write-ins for Line 34 from overflow page..... | 0          | 0          |
| 3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....       | 19,829,000 | 19,829,000 |

Statement as of March 31, 2002 of the

The Union Central Life Insurance Company

SUMMARY OF OPERATIONS

(Excluding Unrealized Capital Gains and Losses)

|                                                                                                                                                                      | 1<br>Current<br>Year to Date | 2<br>Prior<br>Year to Date | 3<br>Prior Year Ended<br>December 31 |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts.....                                                                               | 249,650,118                  | 272,164,676                | 936,622,582                          |
| 2. Considerations for supplementary contracts with life contingencies.....                                                                                           |                              | 487,744                    | 622,474                              |
| 3. Net investment income.....                                                                                                                                        | 64,566,844                   | 68,245,481                 | 262,993,093                          |
| 4. Amortization of Interest Maintenance Reserve (IMR).....                                                                                                           | 480,902                      | 395,431                    | 1,347,521                            |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses.....                                                                              |                              | 82,940                     | 105,531                              |
| 6. Commissions and expense allowances on reinsurance ceded.....                                                                                                      | 2,698,962                    | 1,617,361                  | 9,221,149                            |
| 7. Reserve adjustments on reinsurance ceded.....                                                                                                                     |                              |                            |                                      |
| 8. Miscellaneous Income:                                                                                                                                             |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract guarantees<br>from Separate Accounts.....                                    | 4,190,039                    | 4,869,290                  | 18,495,560                           |
| 8.2 Charges and fees for deposit-type contracts.....                                                                                                                 |                              |                            |                                      |
| 8.3 Aggregate write-ins for miscellaneous income.....                                                                                                                | 3,857,239                    | 3,348,018                  | 11,971,931                           |
| 9. Totals (Lines 1 to 8.3).....                                                                                                                                      | 325,444,104                  | 351,210,941                | 1,241,379,841                        |
| 10. Death benefits.....                                                                                                                                              | 22,972,037                   | 24,229,178                 | 92,877,650                           |
| 11. Matured endowments (excluding guaranteed annual pure endowments).....                                                                                            | 111,660                      | 337,157                    | 1,147,661                            |
| 12. Annuity benefits.....                                                                                                                                            | 21,839,110                   | 24,582,382                 | 78,411,297                           |
| 13. Disability benefits and benefits under accident and health contracts.....                                                                                        | 8,469,950                    | 9,885,385                  | 37,067,140                           |
| 14. Coupons, guaranteed annual pure endowments and similar benefits.....                                                                                             |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts.....                                                                                                       | 101,972,923                  | 167,067,184                | 478,633,074                          |
| 16. Group conversions.....                                                                                                                                           | 120,853                      |                            |                                      |
| 17. Interest and adjustments on contract or deposit-type contract funds.....                                                                                         | 1,334,111                    | 1,664,443                  | 5,987,280                            |
| 18. Payments on supplementary contracts with life contingencies.....                                                                                                 | 460,528                      | 429,706                    | 1,968,429                            |
| 19. Increase in aggregate reserves for life and accident and health contracts.....                                                                                   | 85,057,011                   | 29,634,615                 | 215,154,686                          |
| 20. Totals (Lines 10 to 19).....                                                                                                                                     | 242,338,183                  | 257,830,050                | 911,247,217                          |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....                                                      | 12,874,318                   | 10,293,603                 | 45,797,092                           |
| 22. Commissions and expense allowances on reinsurance assumed.....                                                                                                   | 137,583                      | 189,726                    | 745,497                              |
| 23. General insurance expenses.....                                                                                                                                  | 29,891,255                   | 28,053,365                 | 111,409,935                          |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes.....                                                                                          | 4,381,703                    | 3,604,424                  | 14,491,908                           |
| 25. Increase in loading on deferred and uncollected premiums.....                                                                                                    | 456                          | (112,999)                  | 805,211                              |
| 26. Net transfers to or (from) Separate Accounts.....                                                                                                                | 30,768,746                   | 40,897,957                 | 91,459,816                           |
| 27. Aggregate write-ins for deductions.....                                                                                                                          | 98,086                       | 602,314                    | 1,641,410                            |
| 28. Totals (Lines 20 to 27).....                                                                                                                                     | 320,490,330                  | 341,358,440                | 1,177,598,086                        |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....                                                  | 4,953,774                    | 9,852,501                  | 63,781,755                           |
| 30. Dividends to policyholders.....                                                                                                                                  | 3,779,891                    | 3,583,455                  | 15,509,309                           |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....                                           | 1,173,883                    | 6,269,046                  | 48,272,446                           |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains).....                                                                                  | (843,713)                    | 2,382,237                  | 15,042,855                           |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized<br>capital gains or (losses) (Line 31 minus Line 32)..... | 2,017,596                    | 3,886,809                  | 33,229,591                           |
| 34. Net realized capital gains or (losses) less capital gains tax of \$.....(1,046,799)<br>(excluding taxes of \$.....2,144,691 and transferred to the IMR).....     | 3,052,935                    | (2,211,266)                | (31,876,452)                         |
| 35. Net income (Line 33 plus Line 34).....                                                                                                                           | 5,070,531                    | 1,675,543                  | 1,353,139                            |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                          |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year.....                                                                                                                | 333,172,603                  | 353,873,369                | 353,873,369                          |
| 37. Net income (Line 35).....                                                                                                                                        | 5,070,531                    | 1,675,543                  | 1,353,139                            |
| 38. Change in net unrealized capital gains (losses).....                                                                                                             | (3,346,990)                  | (5,435,249)                | (7,086,784)                          |
| 39. Change in net unrealized foreign exchange capital gain (loss).....                                                                                               |                              |                            |                                      |
| 40. Change in net deferred income tax.....                                                                                                                           | (2,549,349)                  | 91,580                     | 79,725,473                           |
| 41. Change in nonadmitted assets and related items.....                                                                                                              | 1,614,640                    | (1,606,435)                | (79,009,298)                         |
| 42. Change in liability for reinsurance in unauthorized companies.....                                                                                               |                              |                            | (33,052)                             |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease.....                                                                           |                              |                            | (4,819,153)                          |
| 44. Change in asset valuation reserve.....                                                                                                                           | (4,299,367)                  | 137,072                    | 16,519,436                           |
| 45. Change in treasury stock.....                                                                                                                                    |                              |                            |                                      |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period.....                                                                                     |                              | 2,967,292                  | 2,967,292                            |
| 47. Other changes in surplus in Separate Accounts Statement.....                                                                                                     |                              | (3,093,576)                | (3,093,576)                          |
| 48. Change in surplus notes.....                                                                                                                                     | 2,175                        | 2,175                      | 8,700                                |
| 49. Cumulative effect of changes in accounting principles.....                                                                                                       |                              | (8,527,531)                | (16,626,869)                         |
| 50. Capital changes:                                                                                                                                                 |                              |                            |                                      |
| 50.1 Paid in.....                                                                                                                                                    |                              |                            |                                      |
| 50.2 Transferred from surplus (Stock Dividend).....                                                                                                                  |                              |                            |                                      |
| 50.3 Transferred to surplus.....                                                                                                                                     |                              |                            |                                      |
| 51. Surplus adjustment:                                                                                                                                              |                              |                            |                                      |
| 51.1 Paid in.....                                                                                                                                                    |                              |                            |                                      |
| 51.2 Transferred to capital (Stock Dividend).....                                                                                                                    |                              |                            |                                      |
| 51.3 Transferred from capital.....                                                                                                                                   |                              |                            |                                      |
| 51.4 Change in surplus as a result of reinsurance.....                                                                                                               |                              |                            |                                      |
| 52. Dividends to stockholders.....                                                                                                                                   |                              |                            |                                      |
| 53. Aggregate write-ins for gains and losses in surplus.....                                                                                                         | 11,886                       | (72,638)                   | (10,606,074)                         |
| 54. Net change in capital and surplus (Lines 37 through 53).....                                                                                                     | (3,496,474)                  | (13,861,767)               | (20,700,766)                         |
| 55. Capital and surplus as of statement date (Lines 36 + 54).....                                                                                                    | 329,676,129                  | 340,011,601                | 333,172,603                          |
| DETAILS OF WRITE-INS                                                                                                                                                 |                              |                            |                                      |
| 08.301. Miscellaneous income and reinsurance experience refund.....                                                                                                  | 3,857,239                    | 3,348,018                  | 11,971,931                           |
| 08.302. ....                                                                                                                                                         |                              |                            |                                      |
| 08.303. ....                                                                                                                                                         |                              |                            |                                      |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....                                                                                          | 0                            | 0                          | 0                                    |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....                                                                                          | 3,857,239                    | 3,348,018                  | 11,971,931                           |
| 2701. Miscellaneous deductions and interest paid.....                                                                                                                | 98,086                       | 602,314                    | 1,641,410                            |
| 2702. ....                                                                                                                                                           |                              |                            |                                      |
| 2703. ....                                                                                                                                                           |                              |                            |                                      |
| 2798. Summary of remaining write-ins for Line 27 from overflow page.....                                                                                             | 0                            | 0                          | 0                                    |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....                                                                                                   | 98,086                       | 602,314                    | 1,641,410                            |
| 5301. Net gain/loss on sale of furniture and equipment.....                                                                                                          | 11,886                       | (4,340)                    | (6,176)                              |
| 5302. Adjustment of prior years reserves.....                                                                                                                        |                              |                            | 510,000                              |
| 5303. Seed money from Separate Accounts.....                                                                                                                         |                              | (68,298)                   | (68,299)                             |
| 5398. Summary of remaining write-ins for Line 53 from overflow page.....                                                                                             | 0                            | 0                          | (11,041,599)                         |
| 5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....                                                                                                   | 11,886                       | (72,638)                   | (10,606,074)                         |

Statement as of March 31, 2002 of the

The Union Central Life Insurance Company

CASH FLOW

| Cash from Operations                              |                                                                                                                | 1<br>Current<br>Year to Date | 2<br>Prior Year<br>Ended December 31 |
|---------------------------------------------------|----------------------------------------------------------------------------------------------------------------|------------------------------|--------------------------------------|
| 1.                                                | Premiums and annuity considerations for life and accident and health contracts.....                            | 249,762,923                  | 938,886,673                          |
| 2.                                                | Charges and fees for deposit-type contracts.....                                                               |                              |                                      |
| 3.                                                | Considerations for supplementary contracts with life contingencies.....                                        |                              | 622,474                              |
| 4.                                                | Net investment income.....                                                                                     | 64,738,425                   | 263,208,536                          |
| 5.                                                | Commissions and expense allowances on reinsurance ceded.....                                                   | 2,719,903                    | 8,846,583                            |
| 6.                                                | Fees associated with investment management, administration and contract guarantees from Separate Accounts..... | 4,190,039                    | 18,495,560                           |
| 7.                                                | Aggregate write-ins for miscellaneous income.....                                                              | 3,900,176                    | 11,921,254                           |
| 8.                                                | Total (Lines 1 to 7).....                                                                                      | 325,311,466                  | 1,241,981,080                        |
| 9.                                                | Death benefits.....                                                                                            | 27,614,617                   | 100,980,242                          |
| 10.                                               | Matured endowments.....                                                                                        | 169,136                      | 1,297,133                            |
| 11.                                               | Annuity benefits.....                                                                                          | 22,387,572                   | 80,089,261                           |
| 12.                                               | Disability benefits and benefits under accident and health contracts.....                                      | 7,828,957                    | 33,341,364                           |
| 13.                                               | Coupons, guaranteed annual pure endowments and similar benefits.....                                           |                              |                                      |
| 14.                                               | Surrender benefits and withdrawals for life contracts.....                                                     | 101,972,923                  | 478,633,074                          |
| 15.                                               | Group conversions.....                                                                                         | 120,853                      |                                      |
| 16.                                               | Interest and adjustments on contract or deposit-type contract funds.....                                       | 1,167,871                    | 6,124,177                            |
| 17.                                               | Payments on supplementary contracts with life contingencies.....                                               | 462,268                      | 1,974,133                            |
| 18.                                               | Total (Lines 9 to 17).....                                                                                     | 161,724,197                  | 702,439,384                          |
| 19.                                               | Commissions on premiums, annuity considerations and deposit-type contract funds.....                           | 12,916,047                   | 45,775,585                           |
| 20.                                               | Commissions and expense allowances on reinsurance assumed.....                                                 | 169,585                      | 714,437                              |
| 21.                                               | General insurance expenses.....                                                                                | 37,765,701                   | 116,142,918                          |
| 22.                                               | Insurance taxes, licenses and fees, excluding federal income taxes.....                                        | 6,631,133                    | 13,115,000                           |
| 23.                                               | Net transfers to or (from) Separate Accounts.....                                                              | 37,031,616                   | 83,986,913                           |
| 24.                                               | Aggregate write-ins for deductions.....                                                                        | 98,086                       | 1,641,410                            |
| 25.                                               | Total (Lines 18 to 24).....                                                                                    | 256,336,365                  | 963,815,647                          |
| 26.                                               | Dividends paid to policyholders.....                                                                           | 3,766,613                    | 15,783,959                           |
| 27.                                               | Federal income taxes (excluding tax on capital gains).....                                                     |                              | 13,185,228                           |
| 28.                                               | Total (Lines 25 to 27).....                                                                                    | 260,102,978                  | 992,784,834                          |
| 29.                                               | Net cash from operations (Line 8 minus Line 28).....                                                           | 65,208,488                   | 249,196,246                          |
| Cash from Investments                             |                                                                                                                |                              |                                      |
| 30.                                               | Proceeds from investments sold, matured or repaid:                                                             |                              |                                      |
| 30.1                                              | Bonds.....                                                                                                     | 604,927,680                  | 2,202,181,421                        |
| 30.2                                              | Stocks.....                                                                                                    | 12,922,603                   | 29,782,387                           |
| 30.3                                              | Mortgage loans.....                                                                                            | 16,633,390                   | 116,812,715                          |
| 30.4                                              | Real estate.....                                                                                               |                              | 363,116                              |
| 30.5                                              | Other invested assets.....                                                                                     | 767,511                      | 12,927,861                           |
| 30.6                                              | Net gains or (losses) on cash and short-term investments.....                                                  |                              | 54,926                               |
| 30.7                                              | Miscellaneous proceeds.....                                                                                    | 128,281                      | 9,252,324                            |
| 30.8                                              | Total investment proceeds (Lines 30.1 to 30.7).....                                                            | 635,379,465                  | 2,371,374,750                        |
| 31.                                               | Net tax on capital gains (losses).....                                                                         |                              |                                      |
| 32.                                               | Total (Line 30.8 minus Line 31).....                                                                           | 635,379,465                  | 2,371,374,750                        |
| 33.                                               | Cost of investments acquired (long-term only):                                                                 |                              |                                      |
| 33.1                                              | Bonds.....                                                                                                     | 683,474,595                  | 2,407,162,060                        |
| 33.2                                              | Stocks.....                                                                                                    | 32,026,950                   | 45,259,117                           |
| 33.3                                              | Mortgage loans.....                                                                                            | 15,235,000                   | 124,817,125                          |
| 33.4                                              | Real estate.....                                                                                               | 348,434                      | 4,680,188                            |
| 33.5                                              | Other invested assets.....                                                                                     | 1,685,742                    | 11,203,832                           |
| 33.6                                              | Miscellaneous applications.....                                                                                |                              | 4,988,331                            |
| 33.7                                              | Total investments acquired (lines 33.1 to 33.6).....                                                           | 732,770,721                  | 2,598,110,653                        |
| 34.                                               | Net increase (or decrease) in policy loans and premium notes.....                                              | (771,708)                    | (3,001,720)                          |
| 35.                                               | Net cash from investments (Line 32 minus Line 33.7 minus Line 34).....                                         | (96,619,548)                 | (223,734,183)                        |
| Cash from Financing and Miscellaneous Sources     |                                                                                                                |                              |                                      |
| 36.                                               | Cash provided:                                                                                                 |                              |                                      |
| 36.1                                              | Surplus notes, capital and surplus paid in.....                                                                |                              |                                      |
| 36.2                                              | Borrowed money \$.....47,730,927 less amounts repaid \$.....30,130,927.....                                    | 17,600,000                   |                                      |
| 36.3                                              | Capital notes \$.....0 less amounts repaid \$.....0.....                                                       |                              |                                      |
| 36.4                                              | Deposits on deposit-type contracts funds and other liabilities without life or disability contingencies.....   | 25,849,777                   | 93,846,501                           |
| 36.5                                              | Other cash provided.....                                                                                       |                              |                                      |
| 36.6                                              | Total (Lines 36.1 to 36.5).....                                                                                | 43,449,777                   | 93,846,501                           |
| 37.                                               | Cash applied:                                                                                                  |                              |                                      |
| 37.1                                              | Dividends to stockholders paid.....                                                                            |                              |                                      |
| 37.2                                              | Interest on indebtedness.....                                                                                  |                              |                                      |
| 37.3                                              | Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies..... | 21,156,442                   | 81,250,884                           |
| 37.4                                              | Other applications (net).....                                                                                  | 20,388,905                   | 5,207,220                            |
| 37.5                                              | Total (Lines 37.1 to 37.4).....                                                                                | 41,545,347                   | 86,458,104                           |
| 38.                                               | Net cash from financing and miscellaneous sources (Lines 36.6 minus Line 37.5).....                            | 1,904,430                    | 7,388,397                            |
| RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS |                                                                                                                |                              |                                      |
| 39.                                               | Net change in cash and short-term investments (Line 29, plus Line 35, plus Line 38).....                       | (29,506,630)                 | 32,850,460                           |
| 40.                                               | Cash and short-term investments:                                                                               |                              |                                      |
| 40.1                                              | Beginning of year.....                                                                                         | 29,994,500                   | (2,855,960)                          |
| 40.2                                              | End of period (Line 39 plus Line 40.1).....                                                                    | 487,870                      | 29,994,500                           |
| DETAILS OF WRITE-INS                              |                                                                                                                |                              |                                      |
| 0701.                                             | Miscellaneous income and reinsurance reserve adjustments.....                                                  | 3,900,176                    | 11,921,254                           |
| 0702.                                             | .....                                                                                                          |                              |                                      |
| 0703.                                             | .....                                                                                                          |                              |                                      |
| 0798.                                             | Summary of remaining write-ins for Line 7 from overflow page.....                                              | 0                            | 0                                    |
| 0799.                                             | Total (Lines 0701 thru 0703 plus 0798) (Line 7 above).....                                                     | 3,900,176                    | 11,921,254                           |
| 2401.                                             | Miscellaneous deductions and interest paid.....                                                                | 98,086                       | 1,641,410                            |
| 2402.                                             | .....                                                                                                          |                              |                                      |
| 2403.                                             | .....                                                                                                          |                              |                                      |
| 2498.                                             | Summary of remaining write-ins for Line 24 from overflow page.....                                             | 0                            | 0                                    |
| 2499.                                             | Total (Lines 2401 thru 2403 plus 2498) (Line 24 above).....                                                    | 98,086                       | 1,641,410                            |

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

|                                                   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year<br>Ended December 31 |
|---------------------------------------------------|------------------------------|----------------------------|--------------------------------------|
| 1. Industrial life.....                           |                              |                            |                                      |
| 2. Ordinary life insurance.....                   | 88,039,942                   | 62,809,324                 | 317,909,610                          |
| 3. Ordinary individual annuities.....             | 49,677,004                   | 55,269,150                 | 180,199,966                          |
| 4. Credit life (group & individual).....          |                              |                            |                                      |
| 5. Group life insurance.....                      | 13,617,242                   | 14,210,178                 | 57,758,647                           |
| 6. Group annuities.....                           | 93,272,802                   | 132,852,553                | 354,658,633                          |
| 7. A&H - group.....                               | 8,354,072                    | 7,222,266                  | 29,224,605                           |
| 8. A&H - credit (group & individual).....         |                              |                            |                                      |
| 9. A&H - other.....                               | 9,947,829                    | 8,720,445                  | 36,852,488                           |
| 10. Aggregate of all other lines of business..... | 0                            | 0                          | 0                                    |
| 11. Subtotal.....                                 | 262,908,891                  | 281,083,916                | 976,603,949                          |
| 12. Deposit-type contracts.....                   | 2,108,219                    | 1,687,682                  | 14,912,896                           |
| 13. Total.....                                    | 265,017,110                  | 282,771,598                | 991,516,845                          |

**DETAILS OF WRITE-INS**

|                                                                          |   |   |   |
|--------------------------------------------------------------------------|---|---|---|
| 1001. ....                                                               |   |   |   |
| 1002. ....                                                               |   |   |   |
| 1003. ....                                                               |   |   |   |
| 1098. Summary of remaining write-ins for Line 10 from overflow page..... | 0 | 0 | 0 |
| 1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....        | 0 | 0 | 0 |

1. WASH SALES

Not applicable.

(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.

.....12/31/1998.....

7.2

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

.....12/31/1998.....

7.3

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

.....04/07/2000.....

7.4

By what department or departments?.....

The Insurance Departments of the State of Ohio, Delaware, Nevada and Kentucky.

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 [ ☒ ]

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 [ ☒ ]

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 [ ☒ ] No [ ☐ ]

13.2 If yes, please complete the following:

|                                                                                                    | 1                                 | 2                                  |
|----------------------------------------------------------------------------------------------------|-----------------------------------|------------------------------------|
|                                                                                                    | Prior Year-End<br>Statement Value | Current Quarter<br>Statement Value |
| 13.21 Bonds.....                                                                                   | \$.....0                          | \$.....0                           |
| 13.22 Preferred Stock.....                                                                         | \$.....0                          | \$.....0                           |
| 13.23 Common Stock.....                                                                            | \$.....91,836,541                 | \$.....83,278,351                  |
| 13.24 Short-Term Investments.....                                                                  | \$.....0                          | \$.....0                           |
| 13.25 Mortgages, Loans or Real Estate.....                                                         | \$.....0                          | \$.....0                           |
| 13.26 All Other.....                                                                               | \$.....2,216,374                  | \$.....2,360,687                   |
| 13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)..... | \$.....94,052,915                 | \$.....85,639,038                  |
| 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 [ ☐ ]

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 [ ☒ ] No [ ☐ ]

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

| 1                    | 2                                             |
|----------------------|-----------------------------------------------|
| Name of Custodian(s) | Custodian Address                             |
| Bank of New York     | 1 Wall Street, 14th Floor, New York, NY 10286 |

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       | 2           | 3                       |
|---------|-------------|-------------------------|
| Name(s) | Location(s) | 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 [ ☒ ]

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

| 1             | 2             | 3              | 4      |
|---------------|---------------|----------------|--------|
| Old Custodian | New Custodian | Date of Change | 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                               | 2                               | 3                                                |
|---------------------------------|---------------------------------|--------------------------------------------------|
| Central Registration Depository | Name(s)                         | Address                                          |
| 801-55943                       | Summit Investment Partners, LLC | 312 Elm Street, Suite 1212, Cincinnati, OH 45202 |

Statement as of March 31, 2002 of the

The Union Central Life Insurance Company

GENERAL INTERROGATORIES (continued)

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

PART 2 - LIFE & HEALTH

|      |                                                                                                                |                    |
|------|----------------------------------------------------------------------------------------------------------------|--------------------|
| 1.   | Report the statement value of mortgage loans at the end of this reporting period for the following categories: | 1                  |
| 1.1  | Long-term mortgages in good standing:                                                                          | Amount             |
| 1.11 | Farm mortgages.....                                                                                            | \$.....            |
| 1.12 | Residential mortgages.....                                                                                     | \$.....            |
| 1.13 | Commercial mortgages.....                                                                                      | \$.....717,616,108 |
| 1.14 | Total mortgages in good standing.....                                                                          | \$.....717,616,108 |
| 1.2  | Long-term mortgages in good standing with restructured terms                                                   |                    |
| 1.21 | Total mortgages in good standing.....                                                                          | \$.....            |
| 1.3  | Long-term mortgage loans upon which interest is overdue more than three months                                 |                    |
| 1.31 | Farm mortgages.....                                                                                            | \$.....            |
| 1.32 | Residential mortgages.....                                                                                     | \$.....            |
| 1.33 | Commercial mortgages.....                                                                                      | \$.....            |
| 1.34 | Total mortgages with interest overdue more than three months.....                                              | \$.....0           |
| 1.4  | Long-term mortgage loans in process of foreclosure                                                             |                    |
| 1.41 | Farm mortgages.....                                                                                            | \$.....            |
| 1.42 | Residential mortgages.....                                                                                     | \$.....            |
| 1.43 | Commercial mortgages.....                                                                                      | \$.....            |
| 1.44 | Total mortgages in process of foreclosure.....                                                                 | \$.....0           |
| 1.5  | Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....               | \$.....717,616,108 |
| 1.6  | Long-term mortgages foreclosed, properties transferred to real estate in current quarter:                      |                    |
| 1.61 | Farm mortgages.....                                                                                            | \$.....            |
| 1.62 | Residential mortgages.....                                                                                     | \$.....            |
| 1.63 | Commercial mortgages.....                                                                                      | \$.....            |
| 1.65 | Total mortgages foreclosed and transferred to real estate.....                                                 | \$.....0           |

|                                                                                      | 1<br>First Quarter<br>Current Year | 2<br>Second Quarter<br>Current Year | 3<br>Third Quarter<br>Current Year | 4<br>Prior Year Ended<br>December 31 |
|--------------------------------------------------------------------------------------|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/adjusted carrying value, beginning of period.....                            | 40,532,609                         | .....0                              | .....0                             | 38,472,073                           |
| 2. Increase (decrease) by adjustment.....                                            | .....(1,186,406)                   | .....                               | .....                              | .....(2,605,175)                     |
| 3. Cost of acquired.....                                                             | .....                              | .....                               | .....                              | 2,031,980                            |
| 4. Cost of additions to and permanent improvements.....                              | 348,434                            | .....                               | .....                              | 2,648,208                            |
| 5. Total profit (loss) on sales.....                                                 | .....                              | .....                               | .....                              | 193,579                              |
| 6. Increase (decrease) by foreign exchange adjustment.....                           | .....                              | .....                               | .....                              | .....                                |
| 7. Amount received on sales.....                                                     | .....                              | .....                               | .....                              | 208,056                              |
| 8. Book/adjusted carrying value at end of current period.....                        | 39,694,637                         | .....0                              | .....0                             | 40,532,609                           |
| 9. Total valuation allowance.....                                                    | .....                              | .....                               | .....                              | .....                                |
| 10. Subtotal (Lines 8 plus 9).....                                                   | 39,694,637                         | .....0                              | .....0                             | 40,532,609                           |
| 11. Total nonadmitted amounts.....                                                   | .....                              | .....                               | .....                              | .....                                |
| 12. Statement value, current period (Page 2, real estate lines, current period)..... | 39,694,637                         | .....0                              | .....0                             | 40,532,609                           |

SCHEDULE B - VERIFICATION

|                                                                                                               | 1<br>First Quarter<br>Current Year | 2<br>Second Quarter<br>Current Year | 3<br>Third Quarter<br>Current Year | 4<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period.....           | 719,014,498                        | .....0                              | .....0                             | 711,010,088                          |
| 2. Amount loaned during period:                                                                               |                                    |                                     |                                    |                                      |
| 2.1 Actual cost at time of acquisitions.....                                                                  | 15,235,000                         | .....                               | .....                              | 122,945,014                          |
| 2.2 Additional investment made after acquisitions.....                                                        | .....                              | .....                               | .....                              | 1,872,111                            |
| 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.....                                                  | 16,633,390                         | .....                               | .....                              | 116,812,715                          |
| 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..... | 717,616,108                        | .....0                              | .....0                             | 719,014,498                          |
| 10. Total valuation allowance.....                                                                            | .....                              | .....                               | .....                              | .....                                |
| 11. Subtotal (Lines 9 plus 10).....                                                                           | 717,616,108                        | .....0                              | .....0                             | 719,014,498                          |
| 12. Total nonadmitted amounts.....                                                                            | .....                              | .....                               | .....                              | .....                                |
| 13. Statement value of mortgages owned at end of current period.....                                          | 717,616,108                        | .....0                              | .....0                             | 719,014,498                          |

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

|                                                                                              | 1<br>First Quarter<br>Current Year | 2<br>Second Quarter<br>Current Year | 3<br>Third Quarter<br>Current Year | 4<br>Prior Year Ended<br>December 31 |
|----------------------------------------------------------------------------------------------|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/adjusted carrying value of long-term invested assets owned, beginning of period..... | 33,355,020                         | .....0                              | .....0                             | 34,567,405                           |
| 2. Cost of acquisitions during period:                                                       |                                    |                                     |                                    |                                      |
| 2.1 Actual cost at time of acquisitions.....                                                 | 1,666,267                          | .....                               | .....                              | 4,262,648                            |
| 2.2 Additional investment made after acquisitions.....                                       | .....                              | .....                               | .....                              | 6,941,184                            |
| 3. Accrual of discount.....                                                                  | .....                              | .....                               | .....                              | .....                                |
| 4. Increase (decrease) by adjustment.....                                                    | .....(148,102)                     | .....                               | .....                              | 2,584,729                            |
| 5. Total profit (loss) on sale.....                                                          | .....(6,728)                       | .....                               | .....                              | (2,051,544)                          |
| 6. Amounts paid on account or in full during the period.....                                 | 756,243                            | .....                               | .....                              | 12,927,861                           |
| 7. Amortization of premium.....                                                              | .....                              | .....                               | .....                              | 21,541                               |
| 8. Increase (decrease) by foreign exchange adjustment.....                                   | .....                              | .....                               | .....                              | .....                                |
| 9. Book/adjusted carrying value of long-term invested assets at end of current period.....   | 34,110,214                         | .....0                              | .....0                             | 33,355,020                           |
| 10. Total valuation allowance.....                                                           | .....                              | .....                               | .....                              | .....                                |
| 11. Subtotal (Lines 9 plus 10).....                                                          | 34,110,214                         | .....0                              | .....0                             | 33,355,020                           |
| 12. Total nonadmitted amounts.....                                                           | 10,455,950                         | .....                               | .....                              | 9,219,319                            |
| 13. Statement value of long-term invested assets at end of current period.....               | 23,654,264                         | .....0                              | .....0                             | 24,135,701                           |

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

12

|                                          | 1<br>Statement Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Statement Value<br>End of<br>First Quarter | 6<br>Statement Value<br>End of<br>Second Quarter | 7<br>Statement Value<br>End of<br>Third Quarter | 8<br>Statement Value<br>December 31<br>Prior Year |
|------------------------------------------|---------------------------------------------------------|------------------------------------------------|------------------------------------------------|--------------------------------------------------------|-------------------------------------------------|--------------------------------------------------|-------------------------------------------------|---------------------------------------------------|
| BONDS                                    |                                                         |                                                |                                                |                                                        |                                                 |                                                  |                                                 |                                                   |
| 1. Class 1.....                          | .....1,814,469,772                                      | .....1,025,747,389                             | .....1,005,273,883                             | .....(54,987,842)                                      | .....1,779,955,436                              | .....                                            | .....                                           | .....1,814,469,772                                |
| 2. Class 2.....                          | .....774,366,812                                        | .....405,037,617                               | .....364,633,563                               | .....45,682,930                                        | .....860,453,796                                | .....                                            | .....                                           | .....774,366,812                                  |
| 3. Class 3.....                          | .....95,465,077                                         | .....18,683,992                                | .....18,687,400                                | .....(5,455,307)                                       | .....90,006,362                                 | .....                                            | .....                                           | .....95,465,077                                   |
| 4. Class 4.....                          | .....48,650,236                                         | .....39,740,084                                | .....28,892,383                                | .....19,282,277                                        | .....78,780,214                                 | .....                                            | .....                                           | .....48,650,236                                   |
| 5. Class 5.....                          | .....46,535,602                                         | .....                                          | .....18,495,088                                | .....7,112,178                                         | .....35,152,692                                 | .....                                            | .....                                           | .....46,535,602                                   |
| 6. Class 6.....                          | .....697,828                                            | .....                                          | .....545,905                                   | .....519,990                                           | .....671,913                                    | .....                                            | .....                                           | .....697,828                                      |
| 7. Total Bonds.....                      | .....2,780,185,327                                      | .....1,489,209,082                             | .....1,436,528,222                             | .....12,154,226                                        | .....2,845,020,413                              | .....0                                           | .....0                                          | .....2,780,185,327                                |
| PREFERRED STOCK                          |                                                         |                                                |                                                |                                                        |                                                 |                                                  |                                                 |                                                   |
| 8. Class 1.....                          | .....12,508,000                                         | .....23,691,240                                | .....                                          | .....                                                  | .....36,199,240                                 | .....                                            | .....                                           | .....12,508,000                                   |
| 9. Class 2.....                          | .....                                                   | .....                                          | .....                                          | .....                                                  | .....                                           | .....                                            | .....                                           | .....                                             |
| 10. Class 3.....                         | .....                                                   | .....                                          | .....                                          | .....                                                  | .....                                           | .....                                            | .....                                           | .....                                             |
| 11. Class 4.....                         | .....                                                   | .....                                          | .....                                          | .....                                                  | .....                                           | .....                                            | .....                                           | .....                                             |
| 12. Class 5.....                         | .....                                                   | .....                                          | .....                                          | .....                                                  | .....                                           | .....                                            | .....                                           | .....                                             |
| 13. Class 6.....                         | .....                                                   | .....                                          | .....                                          | .....                                                  | .....                                           | .....                                            | .....                                           | .....                                             |
| 14. Total Preferred Stock.....           | .....12,508,000                                         | .....23,691,240                                | .....0                                         | .....0                                                 | .....36,199,240                                 | .....0                                           | .....0                                          | .....12,508,000                                   |
| 15. Total Bonds and Preferred Stock..... | .....2,792,693,327                                      | .....1,512,900,322                             | .....1,436,528,222                             | .....12,154,226                                        | .....2,881,219,653                              | .....0                                           | .....0                                          | .....2,792,693,327                                |

SCHEDULE DA - PART 1

Short-Term Investments Owned End of Current Quarter

|                      | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual<br>Cost | 4<br>Amount of Interest<br>Received Current Quarter | 5<br>Paid for Accrued<br>Interest |
|----------------------|--------------------------------------|-----------------|---------------------|-----------------------------------------------------|-----------------------------------|
| 8099999. Totals..... |                                      | XXX.....        |                     |                                                     |                                   |

SCHEDULE DA - PART 2 - Verification

Short-Term Investments Owned

|                                                                      | 1<br>First Quarter<br>Current Year | 2<br>Second Quarter<br>Current Year | 3<br>Third Quarter<br>Current Year | 4<br>Prior Year Ended<br>December 31 |
|----------------------------------------------------------------------|------------------------------------|-------------------------------------|------------------------------------|--------------------------------------|
| 1. Book/adjusted carrying value, beginning of period.....            | .....20,598,500                    | .....0                              | .....0                             | .....2,899,516                       |
| 2. Cost of short-term investments acquired.....                      | .....805,732,868                   | .....                               | .....                              | .....3,152,287,739                   |
| 3. Increase (decrease) by adjustment.....                            | .....118,632                       | .....                               | .....                              | .....891,049                         |
| 4. Increase (decrease) by foreign exchange adjustment.....           | .....                              | .....                               | .....                              | .....                                |
| 5. Total profit (loss) on disposal of short-term investments.....    | .....                              | .....                               | .....                              | .....54,926                          |
| 6. Consideration received on disposal of short-term investments..... | .....826,450,000                   | .....                               | .....                              | .....3,135,534,730                   |
| 7. Book/adjusted carrying value, current period.....                 | .....0                             | .....0                              | .....0                             | .....20,598,500                      |
| 8. Total valuation allowance.....                                    | .....                              | .....                               | .....                              | .....                                |
| 9. Subtotal (Lines 7 plus 8).....                                    | .....0                             | .....0                              | .....0                             | .....20,598,500                      |
| 10. Total nonadmitted amounts.....                                   | .....                              | .....                               | .....                              | .....                                |
| 11. Statement value (Lines 9 minus 10).....                          | .....0                             | .....0                              | .....0                             | .....20,598,500                      |
| 12. Income collected during period.....                              | .....118,632                       | .....                               | .....                              | .....1,338,210                       |
| 13. Income earned during period.....                                 | .....118,632                       | .....                               | .....                              | .....1,338,210                       |

SCHEDULE DB - PART F - SECTION 1

Summary of Replicated (Synthetic) Assets Open

| Replicated (Synthetic) Asset       |                      |                                                   |                             |                        | Components of the Replicated (Synthetic) Asset |                        |                         |                      |                              |                         |                                                    |
|------------------------------------|----------------------|---------------------------------------------------|-----------------------------|------------------------|------------------------------------------------|------------------------|-------------------------|----------------------|------------------------------|-------------------------|----------------------------------------------------|
| 1<br>Replication<br>RSAT<br>Number | 2<br><br>Description | 3<br><br>NAIC Designation<br>or Other Description | 4<br><br>Statement<br>Value | 5<br><br>Fair<br>Value | Derivative Instruments Open                    |                        | Cash Instrument(s) Held |                      |                              |                         |                                                    |
|                                    |                      |                                                   |                             |                        | 6<br><br>Description                           | 7<br><br>Fair<br>Value | 8<br><br>CUSIP          | 9<br><br>Description | 10<br><br>Statement<br>Value | 11<br><br>Fair<br>Value | 12<br><br>NAIC Designation<br>or Other Description |

NONE

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

|                                                                            | First Quarter                  |                                                                | Second Quarter                 |                                                                | Third Quarter                  |                                                                | Fourth Quarter                 |                                                                | Year-To-Date                   |                                                                 |
|----------------------------------------------------------------------------|--------------------------------|----------------------------------------------------------------|--------------------------------|----------------------------------------------------------------|--------------------------------|----------------------------------------------------------------|--------------------------------|----------------------------------------------------------------|--------------------------------|-----------------------------------------------------------------|
|                                                                            | 1<br>Number<br>of<br>Positions | 2<br>Total Replicated<br>(Synthetic) Assets<br>Statement Value | 3<br>Number<br>of<br>Positions | 4<br>Total Replicated<br>(Synthetic) Assets<br>Statement Value | 5<br>Number<br>of<br>Positions | 6<br>Total Replicated<br>(Synthetic) Assets<br>Statement Value | 7<br>Number<br>of<br>Positions | 8<br>Total Replicated<br>(Synthetic) Assets<br>Statement Value | 9<br>Number<br>of<br>Positions | 10<br>Total Replicated<br>(Synthetic) Assets<br>Statement Value |
| 1. Beginning Inventory.....                                                | .....                          | .....                                                          | .....0                         | .....0                                                         | .....0                         | .....0                                                         | .....0                         | .....0                                                         | .....0                         | .....0                                                          |
| 2. Add: Opened or Acquired Transactions.....                               | .....                          | .....                                                          | .....                          | .....                                                          | .....                          | .....                                                          | .....                          | .....                                                          | .....0                         | .....0                                                          |
| 3. Add: Increases in Replicated Asset<br>Statement Value.....              | .....XXX.....                  | .....                                                          | .....XXX.....                  | .....                                                          | .....XXX.....                  | .....                                                          | .....XXX.....                  | .....                                                          | .....XXX.....                  | .....0                                                          |
| 4. Less: Closed or Disposed of Transactions.....                           | .....                          | .....                                                          | .....                          | .....                                                          | .....                          | .....                                                          | .....                          | .....                                                          | .....0                         | .....0                                                          |
| 5. Less: Positions Disposed of for<br>Failing Effectiveness Criteria.....  | .....                          | .....                                                          | .....                          | .....                                                          | .....                          | .....                                                          | .....                          | .....                                                          | .....0                         | .....0                                                          |
| 6. Less: Decreases in Replicated (Synthetic)<br>Asset Statement Value..... | .....XXX.....                  | .....                                                          | .....XXX.....                  | .....                                                          | .....XXX.....                  | .....                                                          | .....XXX.....                  | .....                                                          | .....XXX.....                  | .....0                                                          |
| 7. Ending inventory.....                                                   | .....0                         | .....0                                                         | .....0                         | .....0                                                         | .....0                         | .....0                                                         | .....0                         | .....0                                                         | .....0                         | .....0                                                          |

NONE

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

| 1                       | 2                       | 3                 | 4        | 5                                        |
|-------------------------|-------------------------|-------------------|----------|------------------------------------------|
| NAIC<br>Company<br>Code | Federal<br>ID<br>Number | Name of Reinsurer | Location | Is Insurer<br>Authorized?<br>(Yes or No) |

NONE

The Union Central Life Insurance Company  
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

| States, Etc.                                                                                    |        | 1<br><br>Is Insurer<br>Licensed?<br>(Yes or No) | Direct Business Only                |                                    |                                                                                                         |                                            |
|-------------------------------------------------------------------------------------------------|--------|-------------------------------------------------|-------------------------------------|------------------------------------|---------------------------------------------------------------------------------------------------------|--------------------------------------------|
|                                                                                                 |        |                                                 | Life Contracts                      |                                    | 4<br><br>Accident and Health<br>Insurance Premiums,<br>Including Policy, Mem-<br>bership and Other Fees | 5<br><br>Deposit-Type<br>Contract<br>Funds |
|                                                                                                 |        |                                                 | 2<br><br>Life Insurance<br>Premiums | 3<br><br>Annuity<br>Considerations |                                                                                                         | 6<br><br>Other<br>Considerations           |
| 1. Alabama.....                                                                                 | AL     | Yes.....                                        | 914,605                             | 55,894                             | 186,793                                                                                                 |                                            |
| 2. Alaska.....                                                                                  | AK     | Yes.....                                        | 7,748                               | 220,000                            | 2,300                                                                                                   | 1,417                                      |
| 3. Arizona.....                                                                                 | AZ     | Yes.....                                        | 662,983                             | 478,484                            | 291,613                                                                                                 | 207                                        |
| 4. Arkansas.....                                                                                | AR     | Yes.....                                        | 2,312,824                           | 2,797,921                          | 183,027                                                                                                 | 107,707                                    |
| 5. California.....                                                                              | CA     | Yes.....                                        | 7,396,534                           | 12,499,632                         | 2,158,060                                                                                               | 3,626                                      |
| 6. Colorado.....                                                                                | CO     | Yes.....                                        | 1,220,290                           | 2,419,319                          | 243,646                                                                                                 | 26,864                                     |
| 7. Connecticut.....                                                                             | CT     | Yes.....                                        | 2,412,868                           | 1,460,430                          | 268,424                                                                                                 | 98                                         |
| 8. Delaware.....                                                                                | DE     | Yes.....                                        | 118,346                             | 233,101                            | 27,407                                                                                                  |                                            |
| 9. District of Columbia.....                                                                    | DC     | Yes.....                                        | 166,269                             | 114,587                            | 29,231                                                                                                  | 41                                         |
| 10. Florida.....                                                                                | FL     | Yes.....                                        | 5,908,869                           | 2,554,653                          | 486,086                                                                                                 | 9,530                                      |
| 11. Georgia.....                                                                                | GA     | Yes.....                                        | 9,257,143                           | 1,178,432                          | 286,470                                                                                                 | 149,488                                    |
| 12. Hawaii.....                                                                                 | HI     | Yes.....                                        | 137,227                             | 700                                | 10,430                                                                                                  | 575                                        |
| 13. Idaho.....                                                                                  | ID     | Yes.....                                        | 120,185                             | 345,907                            | 94,884                                                                                                  |                                            |
| 14. Illinois.....                                                                               | IL     | Yes.....                                        | 1,632,573                           | 6,006,217                          | 440,887                                                                                                 | 1,542                                      |
| 15. Indiana.....                                                                                | IN     | Yes.....                                        | 1,181,279                           | 4,113,348                          | 317,420                                                                                                 | 624                                        |
| 16. Iowa.....                                                                                   | IA     | Yes.....                                        | 2,637,543                           | 367,922                            | 98,680                                                                                                  | 355                                        |
| 17. Kansas.....                                                                                 | KS     | Yes.....                                        | 967,671                             | 5,018,063                          | 155,114                                                                                                 | 1,443                                      |
| 18. Kentucky.....                                                                               | KY     | Yes.....                                        | 822,635                             | 4,657,332                          | 196,440                                                                                                 | 773                                        |
| 19. Louisiana.....                                                                              | LA     | Yes.....                                        | 848,905                             | 1,508,062                          | 504,887                                                                                                 | 207                                        |
| 20. Maine.....                                                                                  | ME     | Yes.....                                        | 1,675,330                           | 644,194                            | 80,210                                                                                                  |                                            |
| 21. Maryland.....                                                                               | MD     | Yes.....                                        | 1,240,249                           | 985,847                            | 155,359                                                                                                 |                                            |
| 22. Massachusetts.....                                                                          | MA     | Yes.....                                        | 2,263,695                           | 4,201,809                          | 361,352                                                                                                 | 1,626                                      |
| 23. Michigan.....                                                                               | MI     | Yes.....                                        | 1,754,938                           | 3,162,992                          | 661,052                                                                                                 | 708                                        |
| 24. Minnesota.....                                                                              | MN     | Yes.....                                        | 959,910                             | 1,120,585                          | 164,377                                                                                                 | 23,222                                     |
| 25. Mississippi.....                                                                            | MS     | Yes.....                                        | 708,633                             | 666,433                            | 78,325                                                                                                  | 245,650                                    |
| 26. Missouri.....                                                                               | MO     | Yes.....                                        | 4,555,004                           | 10,132,652                         | 357,272                                                                                                 | 55,985                                     |
| 27. Montana.....                                                                                | MT     | Yes.....                                        | 33,120                              | 166,841                            | 24,853                                                                                                  | 2,054                                      |
| 28. Nebraska.....                                                                               | NE     | Yes.....                                        | 180,732                             | 429,725                            | 37,046                                                                                                  |                                            |
| 29. Nevada.....                                                                                 | NV     | Yes.....                                        | 81,354                              | 347,369                            | 62,699                                                                                                  | 376                                        |
| 30. New Hampshire.....                                                                          | NH     | Yes.....                                        | 322,876                             | 1,751,142                          | 22,015                                                                                                  |                                            |
| 31. New Jersey.....                                                                             | NJ     | Yes.....                                        | 5,712,725                           | 3,950,110                          | 450,011                                                                                                 | 598                                        |
| 32. New Mexico.....                                                                             | NM     | Yes.....                                        | 159,220                             | 256,180                            | 45,885                                                                                                  |                                            |
| 33. New York.....                                                                               | NY     | Yes.....                                        | 8,416,229                           | 20,555,300                         | 1,099,519                                                                                               | 492,010                                    |
| 34. North Carolina.....                                                                         | NC     | Yes.....                                        | 2,645,423                           | 6,641,469                          | 724,608                                                                                                 | 178                                        |
| 35. North Dakota.....                                                                           | ND     | Yes.....                                        | 49,154                              | 4,912                              | 4,754                                                                                                   |                                            |
| 36. Ohio.....                                                                                   | OH     | Yes.....                                        | 5,700,495                           | 17,752,046                         | 897,702                                                                                                 | 153,870                                    |
| 37. Oklahoma.....                                                                               | OK     | Yes.....                                        | 1,974,129                           | 39,436                             | 151,624                                                                                                 | 2,493                                      |
| 38. Oregon.....                                                                                 | OR     | Yes.....                                        | 546,698                             | 1,048,323                          | 111,016                                                                                                 |                                            |
| 39. Pennsylvania.....                                                                           | PA     | Yes.....                                        | 2,588,503                           | 9,706,637                          | 642,515                                                                                                 | 786,427                                    |
| 40. Rhode Island.....                                                                           | RI     | Yes.....                                        | 386,290                             | 6,115                              | 49,977                                                                                                  |                                            |
| 41. South Carolina.....                                                                         | SC     | Yes.....                                        | 460,471                             | 359,336                            | 164,747                                                                                                 |                                            |
| 42. South Dakota.....                                                                           | SD     | Yes.....                                        | 2,580,025                           | 534,220                            | 38,465                                                                                                  | 470                                        |
| 43. Tennessee.....                                                                              | TN     | Yes.....                                        | 4,682,345                           | 3,491,137                          | 676,293                                                                                                 | 184,335                                    |
| 44. Texas.....                                                                                  | TX     | Yes.....                                        | 6,222,129                           | 4,110,069                          | 4,030,405                                                                                               | 102,910                                    |
| 45. Utah.....                                                                                   | UT     | Yes.....                                        | 615,094                             | 759,153                            | 17,282                                                                                                  |                                            |
| 46. Vermont.....                                                                                | VT     | Yes.....                                        | 186,070                             | 452,144                            | 15,154                                                                                                  |                                            |
| 47. Virginia.....                                                                               | VA     | Yes.....                                        | 1,418,133                           | 1,318,440                          | 581,217                                                                                                 | 716                                        |
| 48. Washington.....                                                                             | WA     | Yes.....                                        | 638,817                             | 557,965                            | 124,747                                                                                                 | 13,548                                     |
| 49. West Virginia.....                                                                          | WV     | Yes.....                                        | 677,742                             | 229,783                            | 58,732                                                                                                  | 517                                        |
| 50. Wisconsin.....                                                                              | WI     | Yes.....                                        | 493,074                             | 888,482                            | 190,172                                                                                                 |                                            |
| 51. Wyoming.....                                                                                | WY     | Yes.....                                        | 92,643                              | 271,504                            | 15,431                                                                                                  |                                            |
| 52. American Samoa.....                                                                         | AS     | No.....                                         |                                     |                                    |                                                                                                         |                                            |
| 53. Guam.....                                                                                   | GU     | No.....                                         |                                     |                                    |                                                                                                         |                                            |
| 54. Puerto Rico.....                                                                            | PR     | No.....                                         |                                     |                                    |                                                                                                         |                                            |
| 55. US Virgin Islands.....                                                                      | VI     | No.....                                         |                                     |                                    |                                                                                                         |                                            |
| 56. Canada.....                                                                                 | CN     | No.....                                         | 18,948                              |                                    | 74                                                                                                      |                                            |
| 57. Aggregate Other Alien.....                                                                  | OT     | XXX.....                                        | 418,393                             | 103,050                            | 3,696                                                                                                   | 4,901                                      |
| 58. Subtotal.....                                                                               | (a) 51 |                                                 | 99,185,088                          | 142,675,404                        | 18,080,385                                                                                              | 2,108,219                                  |
| 90. Reporting entity contributions for employee benefit plans.....                              | XXX    |                                                 | 54,266                              |                                    |                                                                                                         | 268,872                                    |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities.....               | XXX    |                                                 | 2,470,703                           | 3,579                              |                                                                                                         |                                            |
| 92. Dividends or refunds applied to shorten endowment or premium paying period.....             | XXX    |                                                 |                                     |                                    |                                                                                                         |                                            |
| 93. Premium or annuity considerations waived under disability or other contract provisions..... | XXX    |                                                 | 285,897                             | 1,751                              | 175,368                                                                                                 |                                            |
| 94. Aggregate other amounts not allocable by State.....                                         | XXX    |                                                 | 0                                   | 0                                  | 0                                                                                                       | 0                                          |
| 95. Totals (Direct Business).....                                                               | XXX    |                                                 | 101,995,954                         | 142,680,734                        | 18,255,753                                                                                              | 2,108,219                                  |
| 96. Plus Reinsurance Assumed.....                                                               | XXX    |                                                 | 126,673                             |                                    | 1,386,862                                                                                               | 268,872                                    |
| 97. Totals (All Business).....                                                                  | XXX    |                                                 | 102,122,627                         | 142,680,734                        | 19,642,615                                                                                              | 2,108,219                                  |
| 98. Less Reinsurance Ceded.....                                                                 | XXX    |                                                 | 9,267,891                           | 23,005                             | 5,661,028                                                                                               | 268,872                                    |
| 99. Totals (All Business) less Reinsurance Ceded.....                                           | XXX    |                                                 | 92,854,736                          | 142,657,729                        | 13,981,587                                                                                              | 2,108,219                                  |

DETAILS OF WRITE-INS

|                                                                          |     |         |         |       |       |   |
|--------------------------------------------------------------------------|-----|---------|---------|-------|-------|---|
| 5701. Other alien.....                                                   | XXX | 418,393 | 103,050 | 3,696 | 4,901 |   |
| 5702. ....                                                               | XXX |         |         |       |       |   |
| 5703. ....                                                               | XXX |         |         |       |       |   |
| 5798. Summary of remaining write-ins for line 57 from overflow page..... | XXX | 0       | 0       | 0     | 0     | 0 |
| 5799. Total (Lines 5701 thru 5703 plus 5798) (Line 57 above).....        | XXX | 418,393 | 103,050 | 3,696 | 4,901 | 0 |
| 9401. ....                                                               | XXX |         |         |       |       |   |
| 9402. ....                                                               | XXX |         |         |       |       |   |
| 9403. ....                                                               | XXX |         |         |       |       |   |
| 9498. Summary of remaining write-ins for line 94 from overflow page..... | XXX | 0       | 0       | 0     | 0     | 0 |
| 9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....        | XXX | 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

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NONE

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

EXPLANATIONS:

BAR CODE:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

|                                                          | Current Statement Date |                                |                                                  | 4<br><br>December 31<br>Prior Year Net<br>Admitted Assets |
|----------------------------------------------------------|------------------------|--------------------------------|--------------------------------------------------|-----------------------------------------------------------|
|                                                          | 1<br><br>Assets        | 2<br><br>Nonadmitted<br>Assets | 3<br><br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |                                                           |
| 2404. Mutual fund receivable.....                        | .....623,392           | .....                          | .....623,392                                     | .....514,952                                              |
| 2405. Prepaid expenses.....                              | .....574,743           | .....574,743                   | .....0                                           | .....                                                     |
| 2406. Retrospective premium.....                         | .....243,945           | .....                          | .....243,945                                     | .....149,559                                              |
| 2407. Pension plan service fees due and uncollected..... | .....231,397           | .....                          | .....231,397                                     | .....569,998                                              |
| 2408. Other miscellaneous receivables.....               | .....18,000            | .....18,000                    | .....0                                           | .....                                                     |
| 2498. Summary of remaining write-ins for Line 24.....    | .....1,691,477         | .....592,743                   | .....1,098,734                                   | .....1,234,509                                            |

Additional Write-ins for Liabilities:

|                                                       | 1<br><br>Current<br>Statement Date | 2<br><br>December 31<br>Prior Year |
|-------------------------------------------------------|------------------------------------|------------------------------------|
| 2504. Accounts payable - purchase of affiliate.....   | .....468,752                       | .....462,410                       |
| 2505. Investment reserve.....                         | .....                              | .....2,900,000                     |
| 2598. Summary of remaining write-ins for Line 25..... | .....468,752                       | .....3,362,410                     |

Additional Write-ins for Summary of Operations:

|                                                       | 1<br><br>Current<br>Year to Date | 2<br><br>Prior<br>Year to Date | 3<br><br>Prior Year Ended<br>December 31 |
|-------------------------------------------------------|----------------------------------|--------------------------------|------------------------------------------|
| 5304. Prior year deferred comp liability.....         | .....                            | .....                          | .....(2,771,925)                         |
| 5305. Additional minimum liability.....               | .....                            | .....                          | .....(8,269,674)                         |
| 5398. Summary of remaining write-ins for Line 53..... | .....0                           | .....0                         | .....(11,041,599)                        |

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

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

NONE

E01

SCHEDULE A - PART 3

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

| 1                       | Location |       | 4                | 5                 | 6           | 7                                       | 8                                                              | 9                                                                                         | 10                                                      | 11                  | 12                                              | 13                                   | 14                                | 15                                                                     | 16                                                |
|-------------------------|----------|-------|------------------|-------------------|-------------|-----------------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------|---------------------------------------------------------|---------------------|-------------------------------------------------|--------------------------------------|-----------------------------------|------------------------------------------------------------------------|---------------------------------------------------|
|                         | 2        | 3     |                  |                   |             |                                         |                                                                |                                                                                           |                                                         |                     |                                                 |                                      |                                   |                                                                        |                                                   |
| Description of Property | City     | State | Disposal<br>Date | Name of Purchaser | Actual Cost | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Expended for<br>Additions,<br>Permanent<br>Improvements<br>and Changes in<br>Encumbrances | Book/Adjusted<br>Carrying<br>Value Less<br>Encumbrances | Amounts<br>Received | Foreign<br>Exchange<br>Profit (Loss)<br>on Sale | Realized<br>Profit (Loss)<br>on Sale | Total<br>Profit (Loss)<br>on Sale | Gross Income<br>Earned<br>Less Interest<br>Incurred on<br>Encumbrances | Taxes,<br>Repairs,<br>and<br>Expenses<br>Incurred |

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

| 1<br><br>Loan Number                                                                | Location             |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Rate of Interest | 7<br><br>Book Value/Recorded Investment Excluding Accrued Interest | 8<br><br>Increase (Decrease) by Adjustment | 9<br><br>Increase (Decrease) by Foreign Exchange Adjustment | 10<br><br>Value of Land and Buildings | 11<br><br>Date of Last Appraisal or Valuation |
|-------------------------------------------------------------------------------------|----------------------|----------------|--------------------|------------------------|---------------------------|--------------------------------------------------------------------|--------------------------------------------|-------------------------------------------------------------|---------------------------------------|-----------------------------------------------|
|                                                                                     | 2<br><br>City        | 3<br><br>State |                    |                        |                           |                                                                    |                                            |                                                             |                                       |                                               |
| Mortgages in Good Standing                                                          |                      |                |                    |                        |                           |                                                                    |                                            |                                                             |                                       |                                               |
| Commercial Mortgages - All Other                                                    |                      |                |                    |                        |                           |                                                                    |                                            |                                                             |                                       |                                               |
| 201153.....                                                                         | LOS LUNAS.....       | NM.....        |                    | 01/11/2002.....        | 7.050.....                | 3,131,851.....                                                     | .....                                      | .....                                                       | 4,990,000.....                        | 01/15/2002.....                               |
| 201166.....                                                                         | PARK CITY.....       | UT.....        |                    | 01/31/2002.....        | 7.500.....                | 1,297,652.....                                                     | .....                                      | .....                                                       | 2,045,000.....                        | 01/09/2002.....                               |
| 201170.....                                                                         | LAS VEGAS.....       | NV.....        |                    | 01/28/2002.....        | 7.250.....                | 1,345,833.....                                                     | .....                                      | .....                                                       | 1,990,000.....                        | 02/08/2001.....                               |
| 201173.....                                                                         | ALBUQUERQUE.....     | NM.....        |                    | 01/10/2002.....        | 7.250.....                | 1,467,263.....                                                     | .....                                      | .....                                                       | 2,110,000.....                        | 11/30/2001.....                               |
| 201174.....                                                                         | ANAHEIM HILLS.....   | CA.....        |                    | 01/17/2002.....        | 7.200.....                | 913,286.....                                                       | .....                                      | .....                                                       | 3,345,000.....                        | 11/12/2001.....                               |
| 202101.....                                                                         | BURBANK.....         | CA.....        |                    | 03/14/2002.....        | 7.850.....                | 1,050,000.....                                                     | .....                                      | .....                                                       | 1,625,000.....                        | 10/26/2001.....                               |
| 202102.....                                                                         | ALTAMONTE SPRIN..... | FL.....        |                    | 03/18/2002.....        | 7.250.....                | 3,000,000.....                                                     | .....                                      | .....                                                       | 5,000,000.....                        | 11/15/2001.....                               |
| 202104.....                                                                         | WEST COVINA.....     | CA.....        |                    | 02/21/2002.....        | 7.270.....                | 3,000,000.....                                                     | .....                                      | .....                                                       | 4,330,000.....                        | 02/08/2002.....                               |
| 0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other..... |                      |                |                    |                        |                           | 15,205,884.....                                                    | 0.....                                     | 0.....                                                      | 25,435,000.....                       | XXX.....                                      |
| 0799999. Total - Mortgages in Good Standing.....                                    |                      |                |                    |                        |                           | 15,205,884.....                                                    | 0.....                                     | 0.....                                                      | 25,435,000.....                       | XXX.....                                      |
| 9999999. Totals.....                                                                |                      |                |                    |                        |                           | 15,205,884.....                                                    | 0.....                                     | 0.....                                                      | 25,435,000.....                       | XXX.....                                      |

E02

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, Transferred or Paid in Full During the Current Quarter

| 1<br><br>Loan Number                                | Location      |                | 4<br><br>Loan Type | 5<br><br>Date Acquired | 6<br><br>Book Value/<br>Recorded Investment<br>Excluding Accrued<br>Interest Prior Year | 7<br><br>Increase<br>(Decrease)<br>by Adjustment | 8<br><br>Increase<br>(Decrease) by<br>Foreign Exchange<br>Adjustment | 9<br><br>Book Value/<br>Recorded Investment<br>Excluding Accrued<br>Interest at Disposition | 10<br><br>Consideration<br>Received | 11<br><br>Foreign Exchange<br>Profit (Loss)<br>on Sale | 12<br><br>Realized<br>Profit (Loss)<br>on Sale | 13<br><br>Total<br>Profit (Loss)<br>on Sale |
|-----------------------------------------------------|---------------|----------------|--------------------|------------------------|-----------------------------------------------------------------------------------------|--------------------------------------------------|----------------------------------------------------------------------|---------------------------------------------------------------------------------------------|-------------------------------------|--------------------------------------------------------|------------------------------------------------|---------------------------------------------|
|                                                     | 2<br><br>City | 3<br><br>State |                    |                        |                                                                                         |                                                  |                                                                      |                                                                                             |                                     |                                                        |                                                |                                             |
| Mortgages Closed by Repayment                       |               |                |                    |                        |                                                                                         |                                                  |                                                                      |                                                                                             |                                     |                                                        |                                                |                                             |
| 980116.....                                         | VERNON.....   | CA.....        | .....              | ..04/07/1998.....      | .....617,478.....                                                                       | .....                                            | .....                                                                | .....592,205.....                                                                           | .....592,205.....                   | .....                                                  | .....                                          | .....0.....                                 |
| 0199999. Total - Mortgages Closed by Repayment..... |               |                |                    |                        | .....617,478.....                                                                       | .....0.....                                      | .....0.....                                                          | .....592,205.....                                                                           | .....592,205.....                   | .....0.....                                            | .....0.....                                    | .....0.....                                 |
| 9999999. Totals.....                                |               |                |                    |                        | .....617,478.....                                                                       | .....0.....                                      | .....0.....                                                          | .....592,205.....                                                                           | .....592,205.....                   | .....0.....                                            | .....0.....                                    | .....0.....                                 |

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets ACQUIRED During the Current Quarter

| 1<br><br>Number of Units<br>and Description                                                                | Location          |              | 4<br><br>Name of<br>Vendor                    | 5<br><br>Date<br>Acquired | 6<br><br>Actual<br>Cost | 7<br><br>Amount of<br>Encumbrances | 8<br><br>Book/Adjusted<br>Carrying Value<br>Less Encumbrances | 9<br><br>Increase (Decrease)<br>by Adjustment | 10<br><br>Increase (Decrease)<br>by Foreign<br>Exchange Adjustment |
|------------------------------------------------------------------------------------------------------------|-------------------|--------------|-----------------------------------------------|---------------------------|-------------------------|------------------------------------|---------------------------------------------------------------|-----------------------------------------------|--------------------------------------------------------------------|
|                                                                                                            | 2                 | 3            |                                               |                           |                         |                                    |                                                               |                                               |                                                                    |
|                                                                                                            | City              | State        |                                               |                           |                         |                                    |                                                               |                                               |                                                                    |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other                       |                   |              |                                               |                           |                         |                                    |                                                               |                                               |                                                                    |
| Morgan Stanley Capital Partners III, L.P.....                                                              | Various.....      | Various..... | Morgan Stanley Capital Partners III, L.P..... | ..01/31/2002...           | .....49,080             | .....                              | .....49,080                                                   | .....                                         | .....                                                              |
| Doughty Hanson & Co.....                                                                                   | Various.....      | Various..... | Doughty Hanson & Co.....                      | ..02/28/2002...           | .....72,381             | .....                              | .....72,381                                                   | .....                                         | .....                                                              |
| Doughty Hanson & Co. Technology, L.P. Number Three.....                                                    | Various.....      | Various..... | Doughty Hanson & Co. Funds.....               | ..02/28/2002...           | .....123,911            | .....                              | .....123,911                                                  | .....                                         | .....                                                              |
| EQT Northern Europe LTD.....                                                                               | Various.....      | Various..... | EQT Northern Europe LTD.....                  | ..01/31/2002...           | .....76,043             | .....                              | .....76,043                                                   | .....                                         | .....                                                              |
| 1099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other..... |                   |              |                                               |                           | .....321,415            | .....0                             | .....321,415                                                  | .....0                                        | .....0                                                             |
| Any Other Class of Admitted Asset                                                                          |                   |              |                                               |                           |                         |                                    |                                                               |                                               |                                                                    |
| Payday of America, LLC.....                                                                                | Jacksonville..... | FL.....      | Payday of America, LLC.....                   | ..03/31/2002...           | .....1,344,852          | .....                              | .....1,344,852                                                | .....                                         | .....                                                              |
| MyBenefitsSource.com.....                                                                                  | Norcross.....     | GA.....      | MyBenefitSource.com.....                      | ..03/31/2002...           | .....                   | .....                              | .....19,475                                                   | .....19,475                                   | .....                                                              |
| 1499999. Total - Any Other Class of Admitted Asset.....                                                    |                   |              |                                               |                           | .....1,344,852          | .....0                             | .....1,364,327                                                | .....19,475                                   | .....0                                                             |
| 9999999. Totals.....                                                                                       |                   |              |                                               |                           | .....1,666,267          | .....0                             | .....1,685,742                                                | .....19,475                                   | .....0                                                             |

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, Transferred or Paid in Full During the Current Quarter

| 1<br><br>Number of Units<br>and Description                                                                | Location      |                | 4<br><br>Name of Purchaser or<br>Nature of Disposition | 5<br><br>Date<br>Acquired | 6<br><br>Book/Adjusted<br>Carrying<br>Value Less<br>Encumbrances,<br>Prior Year | 7<br><br>Increase<br>(Decrease) by<br>Adjustment | 8<br><br>Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | 9<br><br>Book/<br>Adjusted<br>Carrying Value<br>Less Encumbrances<br>at Disposition | 10<br><br>Consideration<br>Received | 11<br><br>Foreign<br>Exchange<br>Profit (Loss)<br>on Sale | 12<br><br>Realized<br>Profit (Loss)<br>on Sale | 13<br><br>Total<br>Profit (Loss)<br>on Sale |
|------------------------------------------------------------------------------------------------------------|---------------|----------------|--------------------------------------------------------|---------------------------|---------------------------------------------------------------------------------|--------------------------------------------------|-------------------------------------------------------------------------|-------------------------------------------------------------------------------------|-------------------------------------|-----------------------------------------------------------|------------------------------------------------|---------------------------------------------|
|                                                                                                            | 2<br><br>City | 3<br><br>State |                                                        |                           |                                                                                 |                                                  |                                                                         |                                                                                     |                                     |                                                           |                                                |                                             |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other                       |               |                |                                                        |                           |                                                                                 |                                                  |                                                                         |                                                                                     |                                     |                                                           |                                                |                                             |
| Seaboard Capital Partners, L.P.....                                                                        | Various.....  | Various...     | Various.....                                           | 02/02/1998                | 1,190,794                                                                       | (156,309)                                        |                                                                         | 156,309                                                                             |                                     |                                                           |                                                | 0                                           |
| Francisco Partners, L.P.....                                                                               | Various.....  | Various...     | Various.....                                           | 06/12/2000                | 3,900,000                                                                       |                                                  |                                                                         | 753,743                                                                             | 753,743                             |                                                           |                                                | 0                                           |
| 1099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other..... |               |                |                                                        |                           | 5,090,794                                                                       | (156,309)                                        | 0                                                                       | 910,052                                                                             | 753,743                             | 0                                                         | 0                                              | 0                                           |
| Any Other Class of Admitted Assets                                                                         |               |                |                                                        |                           |                                                                                 |                                                  |                                                                         |                                                                                     |                                     |                                                           |                                                |                                             |
| Interest Only Strip.....                                                                                   | Various ..... | Various ..     | Various.....                                           | 01/01/2001                | 511,644                                                                         | (11,268)                                         |                                                                         | 20,496                                                                              |                                     |                                                           | (9,228)                                        | (9,228)                                     |
| Mineral Rights.....                                                                                        | Various ..... | Various ..     | Various.....                                           | 01/01/1989                |                                                                                 |                                                  |                                                                         |                                                                                     | 2,500                               |                                                           | 2,500                                          | 2,500                                       |
| 1499999. Total - Any Other Class of Admitted Assets.....                                                   |               |                |                                                        |                           | 511,644                                                                         | (11,268)                                         | 0                                                                       | 20,496                                                                              | 2,500                               | 0                                                         | (6,728)                                        | (6,728)                                     |
| 9999999. Totals.....                                                                                       |               |                |                                                        |                           | 5,602,438                                                                       | (167,577)                                        | 0                                                                       | 930,548                                                                             | 756,243                             | 0                                                         | (6,728)                                        | (6,728)                                     |

SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification                          | 2<br>Description                                           | 3<br>Date<br>Acquired | 4<br>Name of Vendor             | 5<br>Number of<br>Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued<br>Interest and Dividends | 9<br>NAIC<br>Designation (a) |
|-------------------------------------------------------|------------------------------------------------------------|-----------------------|---------------------------------|-----------------------------------|------------------|----------------|-------------------------------------------------|------------------------------|
| <b>Bonds - U.S. Government</b>                        |                                                            |                       |                                 |                                   |                  |                |                                                 |                              |
| 912827-5N-8.....                                      | US Treasury Nt 6.000% 08/15/09.....                        | 02/28/2002.....       | Lehman.....                     | .....                             | 10,759,375       | 10,000,000     | 29,834                                          | 1PE.....                     |
| 912827-7L-0.....                                      | US Treasury Nt 4.875% 02/15/12.....                        | 02/28/2002.....       | UBS Warburg.....                | .....                             | 7,611,000        | 7,600,000      | 15,729                                          | 1.....                       |
| 0399999.                                              | Total - Bonds - U.S. Government.....                       |                       |                                 |                                   | 18,370,375       | 17,600,000     | 45,563                                          | XXX.....                     |
| <b>Bonds - Special Revenue and Special Assessment</b> |                                                            |                       |                                 |                                   |                  |                |                                                 |                              |
| <b>United States</b>                                  |                                                            |                       |                                 |                                   |                  |                |                                                 |                              |
| 31385J-CQ-9.....                                      | FNCI PL 545579 4.500% 03/01/17.....                        | 03/15/2002.....       | Goldman Sachs.....              | .....                             | 9,300,000        | 10,000,000     | 25,000                                          | 1.....                       |
| 31388W-W9-3.....                                      | FNCI PL 617272 6.000% 01/01/17.....                        | 01/30/2002.....       | Bear Stearns.....               | .....                             | 34,734,116       | 34,462,188     | 103,387                                         | 1.....                       |
| 31389P-LB-4.....                                      | FNCI PL 631322 5.500% 02/01/17.....                        | 03/06/2002.....       | UBS Warburg.....                | .....                             | 39,458,551       | 39,831,976     | 103,452                                         | 1.....                       |
|                                                       | U.S.....                                                   |                       |                                 |                                   | 83,492,667       | 84,294,164     | 231,839                                         | XXX.....                     |
|                                                       | United States.....                                         |                       |                                 |                                   | 83,492,667       | 84,294,164     | 231,839                                         | XXX.....                     |
| 3199999.                                              | Total - Bonds - Special Revenue & Special Assessments..... |                       |                                 |                                   | 83,492,667       | 84,294,164     | 231,839                                         | XXX.....                     |
| <b>Bonds - Public Utilities</b>                       |                                                            |                       |                                 |                                   |                  |                |                                                 |                              |
| <b>United States</b>                                  |                                                            |                       |                                 |                                   |                  |                |                                                 |                              |
| 202795-HD-5.....                                      | Commnwlth Ed Co Nt 6.150% 03/15/12.....                    | 03/06/2002.....       | Salomon/Smith Barney.....       | .....                             | 1,898,309        | 1,900,000      |                                                 | 1Z.....                      |
| 264399-DW-3.....                                      | Duke Energy Corp Nt 6.250% 01/15/12.....                   | 01/09/2002.....       | UBS Warburg.....                | .....                             | 4,986,400        | 5,000,000      |                                                 | 1PE.....                     |
| 805901-AQ-8.....                                      | Scana Corp MTN 6.250% 02/01/12.....                        | 02/28/2002.....       | Various.....                    | .....                             | 10,051,700       | 10,000,000     | 30,382                                          | 1PE.....                     |
|                                                       | United States.....                                         |                       |                                 |                                   | 16,936,409       | 16,900,000     | 30,382                                          | XXX.....                     |
| 3899999.                                              | Total - Bonds - Public Utilities.....                      |                       |                                 |                                   | 16,936,409       | 16,900,000     | 30,382                                          | XXX.....                     |
| <b>Bonds - Industrial and Miscellaneous</b>           |                                                            |                       |                                 |                                   |                  |                |                                                 |                              |
| <b>United States</b>                                  |                                                            |                       |                                 |                                   |                  |                |                                                 |                              |
| 00077B-B5-1.....                                      | AMAC 01-8 2M 6.272% 01/25/17.....                          | 01/09/2002.....       | Lehman.....                     | .....                             | 1,901,356        | 1,916,629      | 4,340                                           | 1PE.....                     |
| 00077B-B8-5.....                                      | AMAC 01-8 2B2 6.272% 01/25/17.....                         | 01/09/2002.....       | Lehman.....                     | .....                             | 483,877          | 509,847        | 1,154                                           | 2Z.....                      |
| 00077B-C9-2.....                                      | AMAC 01-8 2B1 6.272% 01/25/17.....                         | 01/09/2002.....       | Lehman.....                     | .....                             | 626,474          | 638,546        | 1,446                                           | 1PE.....                     |
| 00209A-AE-6.....                                      | AT&T Wireless Nt 7.875% 03/01/11.....                      | 01/02/2002.....       | Various.....                    | .....                             | 10,695,400       | 10,000,000     | 275,625                                         | 2.....                       |
| 008318-AD-9.....                                      | Aftermarket Nt 12.000% 08/01/04.....                       | 03/07/2002.....       | CIBC Wood Gundy.....            | .....                             | 2,045,000        | 2,000,000      | 27,333                                          | 4Z.....                      |
| 009754-20-1.....                                      | Ameritech Cap Nt 6.250% 05/18/09.....                      | 01/28/2002.....       | DB Alex Brown.....              | .....                             | 5,051,550        | 5,000,000      | 218,750                                         | 1Z.....                      |
| 060506-T2-8.....                                      | BOAMS 01-8 3B1 6.750% 08/25/31.....                        | 02/21/2002.....       | Bank of America.....            | .....                             | 2,822,008        | 2,823,331      | 13,234                                          | 1Z.....                      |
| 066050-CP-8.....                                      | BankAmer Crp Nt 7.125% 03/01/09.....                       | 03/04/2002.....       | Bank of America.....            | .....                             | 10,605,400       | 10,000,000     | 11,875                                          | 1PE.....                     |
| 06606H-8D-2.....                                      | BankBoston Nt 6.375% 03/25/08.....                         | 02/12/2002.....       | DB Alex Brown.....              | .....                             | 6,718,219        | 6,570,000      | 162,881                                         | 1PE.....                     |
| 073914-WA-7.....                                      | BSMSI 97-6 B2 6.709% 03/25/31.....                         | 01/24/2002.....       | Bear Stearns.....               | .....                             | 3,238,967        | 3,251,669      | 16,943                                          | 1PE.....                     |
| 075816-AE-8.....                                      | Beckman Instruments Nt 7.450% 03/04/08.....                | 01/29/2002.....       | DB Alex Brown.....              | .....                             | 5,320,750        | 5,000,000      | 152,104                                         | 2.....                       |
| 12669A-ZM-9.....                                      | CWHL 98-16 B3 6.750% 09/25/28.....                         | 03/04/2002.....       | UBS Warburg.....                | .....                             | 2,187,555        | 2,154,563      | 2,424                                           | 2Z.....                      |
| 134429-AQ-2.....                                      | Campbell Soup Co Nt 5.500% 03/15/07.....                   | 03/14/2002.....       | UBS Warburg.....                | .....                             | 9,581,206        | 9,625,000      |                                                 | 1Z.....                      |
| 152314-ED-8.....                                      | CXHE 01-C M2 6.270% 10/25/32.....                          | 03/15/2002.....       | Bank of America.....            | .....                             | 5,832,188        | 6,000,000      | 19,855                                          | 1Z.....                      |
| 152314-FA-3.....                                      | CXHE 02-B MF1 6.418% 04/25/32.....                         | 03/13/2002.....       | Bank of America.....            | .....                             | 4,999,855        | 5,000,000      | 18,719                                          | 1Z.....                      |
| 16117P-BE-9.....                                      | Charter Comm Hldgs Nt 9.625% 11/15/09.....                 | 01/09/2002.....       | Salomon/Smith Barney.....       | .....                             | 1,489,515        | 1,500,000      | 23,661                                          | 4.....                       |
| 16162T-H4-1.....                                      | Chase Mtg Sec 02-S2 B1 6.000% 02/25/17.....                | 01/03/2002.....       | UBS Warburg.....                | .....                             | 774,663          | 805,236        | 3,892                                           | 1PE.....                     |
| 16162T-H5-8.....                                      | Chase Mtg Sec 02-S2 B2 6.000% 02/25/17.....                | 01/03/2002.....       | UBS Warburg.....                | .....                             | 451,170          | 484,722        | 2,343                                           | 2Z.....                      |
| 16162T-H9-0.....                                      | Chase Mtg Sec 02-S2 M 6.000% 02/25/17.....                 | 01/03/2002.....       | UBS Warburg.....                | .....                             | 2,826,360        | 2,905,349      | 14,043                                          | 1PE.....                     |
| 16162T-P9-1.....                                      | Chase Mtg Sec 02-S5 M 6.000% 03/25/17.....                 | 02/12/2002.....       | JP Morgan.....                  | .....                             | 1,380,888        | 1,395,276      | 6,279                                           | 1Z.....                      |
| 16162T-Q2-5.....                                      | Chase Mtg Sec 02-S5 B1 6.000% 03/25/17.....                | 02/12/2002.....       | JP Morgan.....                  | .....                             | 487,646          | 498,313        | 2,242                                           | 1Z.....                      |
| 16162T-Q3-3.....                                      | Chase Mtg Sec 02-S5 B2 6.000% 03/25/17.....                | 02/12/2002.....       | JP Morgan.....                  | .....                             | 282,917          | 298,988        | 1,345                                           | 2Z.....                      |
| 17248R-AD-8.....                                      | Cingular Wireless Nt 6.500% 12/15/11.....                  | 01/31/2002.....       | Morgan Stanley Dean Witter..... | .....                             | 4,820,918        | 4,750,000      | 45,455                                          | 1.....                       |
| 172953-6B-2.....                                      | CMSI 02-3 B1 6.167% 04/25/32.....                          | 03/21/2002.....       | Merrill Lynch.....              | .....                             | 6,579,360        | 6,912,000      | 31,968                                          | 1Z.....                      |
| 172953-6C-0.....                                      | CMSI 02-3 B2 6.167% 12/25/31.....                          | 03/21/2002.....       | Merrill Lynch.....              | .....                             | 2,259,178        | 2,404,180      | 11,119                                          | 1Z.....                      |
| 172953-J3-6.....                                      | CMSI 01-8 B2 6.250% 05/25/16.....                          | 02/07/2002.....       | Merrill Lynch.....              | .....                             | 630,420          | 651,886        | 1,245                                           | 2Z.....                      |
| 17453B-AH-4.....                                      | Citizens Communications 7.625% 08/15/08.....               | 03/15/2002.....       | Tax Free Exchange.....          | .....                             | 2,986,227        | 3,000,000      | 19,063                                          | 2.....                       |
| 210371-AH-3.....                                      | Constellation Energy Nt 7.000% 04/01/12.....               | 03/21/2002.....       | Salomon/Smith Barney.....       | .....                             | 4,978,300        | 5,000,000      |                                                 | 2Z.....                      |
| 22237L-MD-1.....                                      | Countrywide Cr Nt 5.500% 02/01/07.....                     | 01/30/2002.....       | Bank of America.....            | .....                             | 4,990,890        | 5,000,000      | 1,528                                           | 1PE.....                     |
| 23321P-XX-1.....                                      | DLJMA 96-Q4 B1 7.250% 03/25/26.....                        | 02/01/2002.....       | Interest Capitalization.....    | .....                             | 78,320           | 78,320         |                                                 | 2PE.....                     |
| 25179S-AC-4.....                                      | Devon Financing Nt 6.875% 09/30/11.....                    | 03/20/2002.....       | Tax Free Exchange.....          | .....                             | 5,264,664        | 5,325,000      | 169,827                                         | 2.....                       |
| 25247D-AB-7.....                                      | Dial Corp Nt 7.000% 08/15/06.....                          | 03/19/2002.....       | DB Alex Brown.....              | .....                             | 5,059,250        | 5,000,000      | 35,972                                          | 2PE.....                     |
| 25468P-BW-5.....                                      | Walt Disney Co Nt 7.000% 03/01/32.....                     | 02/21/2002.....       | JP Morgan.....                  | .....                             | 2,975,100        | 3,000,000      |                                                 | 1Z.....                      |

SCHEDULE D - PART 3

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

| 1                | 2                                            | 3               | 4                               | 5               | 6           | 7          | 8                      | 9               |
|------------------|----------------------------------------------|-----------------|---------------------------------|-----------------|-------------|------------|------------------------|-----------------|
| CUSIP            | Description                                  | Date            | Name of Vendor                  | Number of       | Actual Cost | Par Value  | Paid for Accrued       | NAIC            |
| Identification   |                                              | Acquired        |                                 | Shares of Stock |             |            | Interest and Dividends | Designation (a) |
| 25468P-BX-3..... | Walt Disney Co Nt 6.375% 03/01/12.....       | 03/05/2002..... | Various.....                    |                 | 6,701,318   | 6,750,000  | 8,854                  | 1Z.....         |
| 28368E-AE-6..... | El Paso Energy Nt 7.750% 01/15/32.....       | 01/08/2002..... | Bank of America.....            |                 | 4,710,575   | 4,750,000  |                        | 2PE.....        |
| 291705-AF-8..... | Empire Funding Home Loa 8.470% 06/25/18..... | 02/01/2002..... | Interest Capitalization.....    |                 | 7,191       | 7,191      |                        | 4.....          |
| 313375-TD-5..... | FHLMC 1740 E 0.000% 02/15/24.....            | 02/01/2002..... | JP Morgan.....                  |                 | 4,683,075   | 6,086,856  |                        | 1.....          |
| 36185N-SK-7..... | GMACM 02-J3 M1 6.000% 05/25/17.....          | 03/14/2002..... | UBS Warburg.....                |                 | 1,699,838   | 1,751,000  | 7,880                  | 1Z.....         |
| 36185N-SL-5..... | GMACM 02-J3 M2 6.000% 05/25/17.....          | 03/14/2002..... | UBS Warburg.....                |                 | 600,049     | 625,000    | 2,813                  | 1Z.....         |
| 36185N-SM-3..... | GMACM 02-J3 M3 6.000% 05/25/17.....          | 03/14/2002..... | UBS Warburg.....                |                 | 348,340     | 375,000    | 1,688                  | 2Z.....         |
| 36962G-XS-8..... | General Electric Cap Co 5.875% 02/15/12..... | 02/12/2002..... | Lehman.....                     |                 | 9,955,200   | 10,000,000 |                        | 1.....          |
| 370334-AR-5..... | General Mills Inc Nt 5.125% 02/15/07.....    | 02/13/2002..... | Barclays.....                   |                 | 9,963,600   | 10,000,000 |                        | 2Z.....         |
| 370334-AS-3..... | General Mills Inc Nt 6.000% 02/15/12.....    | 02/13/2002..... | DB Alex Brown.....              |                 | 12,857,172  | 12,900,000 |                        | 2Z.....         |
| 370425-RT-9..... | GMAC Nt 6.750% 01/15/06.....                 | 01/23/2002..... | DB Alex Brown.....              |                 | 10,253,700  | 10,000,000 | 24,375                 | 2.....          |
| 38141G-AD-6..... | Goldman Sachs Group Inc 7.350% 10/01/09..... | 03/19/2002..... | DB Alex Brown.....              |                 | 5,248,150   | 5,000,000  | 174,563                | 1.....          |
| 38141G-BU-7..... | Goldman Sachs Group Inc 6.600% 01/15/12..... | 01/03/2002..... | Goldman Sachs.....              |                 | 5,000,000   | 5,000,000  |                        | 1.....          |
| 438516-AK-2..... | Honeywell International 7.500% 03/01/10..... | 01/08/2002..... | DB Alex Brown.....              |                 | 5,946,600   | 5,500,000  | 148,958                | 1.....          |
| 45254T-KV-5..... | IMSA 02-1 M2 7.000% 04/25/32.....            | 01/30/2002..... | Bear Stearns.....               |                 | 3,912,726   | 4,000,000  | 2,333                  | 1PE.....        |
| 459506-AB-7..... | Intl Flavors & Fragranc 6.450% 05/15/06..... | 01/10/2002..... | DB Alex Brown.....              |                 | 3,956,463   | 3,895,000  | 41,871                 | 2.....          |
| 524908-CV-0..... | Lehman Brothers Hldgs N 7.000% 02/01/08..... | 03/06/2002..... | JP Morgan.....                  |                 | 6,294,060   | 6,000,000  | 46,667                 | 1PE.....        |
| 55265K-CE-7..... | MASTR 01-3 B1 6.014% 01/25/32.....           | 01/30/2002..... | UBS Warburg.....                |                 | 5,735,665   | 5,934,086  | 2,974                  | 1PE.....        |
| 55265K-CF-4..... | MASTR 01-3 B2 6.014% 01/25/32.....           | 01/29/2002..... | UBS Warburg.....                |                 | 2,556,717   | 2,697,492  |                        | 1PE.....        |
| 55265K-CG-2..... | MASTR 01-3 B3 6.014% 01/25/32.....           | 01/30/2002..... | UBS Warburg.....                |                 | 1,474,104   | 1,618,297  | 811                    | 2Z.....         |
| 55265K-CS-6..... | MASTR 02-1 B1 6.000% 03/25/17.....           | 02/12/2002..... | UBS Warburg.....                |                 | 2,270,465   | 2,294,123  | 10,324                 | 1Z.....         |
| 55265K-CT-4..... | MASTR 02-1 B2 6.000% 03/25/17.....           | 02/12/2002..... | UBS Warburg.....                |                 | 748,013     | 764,376    | 3,440                  | 1Z.....         |
| 55265K-CU-1..... | MASTR 02-1 B3 6.000% 03/25/17.....           | 02/12/2002..... | UBS Warburg.....                |                 | 434,001     | 458,426    | 2,063                  | 2Z.....         |
| 573284-AG-1..... | Martin Marietta Materia 6.875% 04/01/11..... | 03/27/2002..... | UBS Warburg.....                |                 | 5,097,600   | 5,000,000  | 955                    | 1.....          |
| 590188-JK-5..... | Merrill Lynch Nt 6.375% 10/15/08.....        | 01/29/2002..... | DB Alex Brown.....              |                 | 6,695,790   | 6,500,000  | 122,010                | 1PE.....        |
| 617446-HB-8..... | Morgan Stanley DW Nt 5.800% 04/01/07.....    | 03/27/2002..... | Morgan Stanley Dean Witter..... |                 | 1,994,200   | 2,000,000  |                        | 1Z.....         |
| 617446-HC-6..... | Morgan Stanley DW Nt 6.600% 04/01/12.....    | 03/27/2002..... | Morgan Stanley Dean Witter..... |                 | 4,974,800   | 5,000,000  |                        | 1Z.....         |
| 61744A-AD-2..... | Morgan Stanley Tracer N 7.187% 09/15/11..... | 01/08/2002..... | Morgan Stanley Dean Witter..... |                 | 5,383,178   | 5,005,000  |                        | 1Z.....         |
| 63534P-AC-1..... | National City Bank Nt 6.200% 12/15/11.....   | 03/20/2002..... | DB Alex Brown.....              |                 | 4,920,250   | 5,000,000  | 95,583                 | 1.....          |
| 68389C-AS-0..... | OONIM 02-SA CFTS 8.830% 06/26/32.....        | 03/21/2002..... | Bank of America.....            |                 | 9,999,450   | 10,000,000 |                        | 2Z.....         |
| 740540-AD-1..... | Six Flags Inc Nt 9.250% 04/01/06.....        | 02/28/2002..... | Various.....                    |                 | 9,991,820   | 9,500,000  | 355,997                | 4.....          |
| 743315-AK-9..... | Progressive Crp Nt 6.375% 01/15/12.....      | 03/12/2002..... | McDonald.....                   |                 | 4,964,300   | 5,000,000  | 83,229                 | 1PE.....        |
| 760972-MM-8..... | RFMSI 98-S1 B1 6.500% 01/25/13.....          | 02/13/2002..... | UBS Warburg.....                |                 | 734,797     | 729,327    | 2,370                  | 1Z.....         |
| 760972-RM-3..... | RFMSI 98-S6 M2 6.750% 03/25/28.....          | 03/04/2002..... | UBS Warburg.....                |                 | 1,459,803   | 1,425,067  | 1,603                  | 1PE.....        |
| 76110F-4P-5..... | RALI 00-QS2 M3 7.750% 02/25/30.....          | 03/07/2002..... | Bank of America.....            |                 | 2,364,832   | 2,358,567  | 5,585                  | 2.....          |
| 76110F-P6-4..... | RALI 99-QS6 M2 6.500% 05/25/29.....          | 03/08/2002..... | UBS Warburg.....                |                 | 4,636,960   | 4,660,261  | 10,097                 | 1PE.....        |
| 76110F-W2-5..... | RALI 99-QS10 M2 7.250% 08/25/29.....         | 03/08/2002..... | UBS Warburg.....                |                 | 4,206,749   | 4,114,180  | 9,943                  | 1PE.....        |
| 76111J-KN-3..... | RFMSI 01-S28 M1 6.000% 12/25/16.....         | 01/07/2002..... | RFC.....                        |                 | 2,752,486   | 2,831,684  | 4,248                  | 1PE.....        |
| 76111J-KP-8..... | RFMSI 01-S28 M2 6.000% 12/25/16.....         | 01/07/2002..... | RFC.....                        |                 | 725,925     | 755,188    | 1,133                  | 1PE.....        |
| 76111J-KQ-6..... | RFMSI 01-S28 M3 6.000% 12/25/16.....         | 01/07/2002..... | RFC.....                        |                 | 701,437     | 755,089    | 1,133                  | 2Z.....         |
| 76111J-LW-2..... | RFMSI 02-S2 M1 6.000% 01/25/17.....          | 02/11/2002..... | UBS Warburg.....                |                 | 2,609,800   | 2,636,162  | 5,712                  | 1Z.....         |
| 76111J-PZ-1..... | RFMSI 02-S4 M1 6.250% 02/25/32.....          | 03/07/2002..... | Bear Stearns.....               |                 | 9,388,760   | 9,710,418  | 18,544                 | 1Z.....         |
| 829903-AC-7..... | Premier Parks Inc Nt 8.875% 04/01/06.....    | 03/01/2002..... | Lehman.....                     |                 | 2,096,000   | 2,000,000  | 76,424                 | 4.....          |
| 852060-AM-4..... | Sprint Cap Corp Nt 6.000% 01/15/07.....      | 03/07/2002..... | Tax Free Exchange.....          |                 | 8,360,656   | 8,400,000  | 72,800                 | 2.....          |
| 852060-AP-7..... | Sprint Cap Corp Nt 8.375% 03/15/12.....      | 03/08/2002..... | Salomon/Smith Barney.....       |                 | 3,994,120   | 4,000,000  |                        | 2.....          |
| 852060-AQ-5..... | Sprint Cap Corp Nt 8.750% 03/15/32.....      | 03/08/2002..... | UBS Warburg.....                |                 | 6,463,795   | 6,500,000  |                        | 2Z.....         |
| 863572-ZC-0..... | FNT 99-1 1B1 6.250% 02/25/14.....            | 02/13/2002..... | Lehman.....                     |                 | 627,501     | 625,936    | 1,966                  | 1Z.....         |
| 87969N-AB-1..... | Telstra Corp LTD Nt 6.375% 04/01/12.....     | 03/26/2002..... | Salomon/Smith Barney.....       |                 | 1,986,180   | 2,000,000  |                        | 1Z.....         |
| 90331V-AZ-5..... | US Bank NA Minnesota Nt 6.300% 07/15/08..... | 01/30/2002..... | Salomon/Smith Barney.....       |                 | 5,137,550   | 5,000,000  | 16,625                 | 1.....          |
| 911760-BG-0..... | VENDE 92-2 Z 7.250% 09/15/22.....            | 03/06/2002..... | JP Morgan.....                  |                 | 23,981,994  | 22,577,929 | 45,469                 | 1.....          |
| 92344S-AC-4..... | Verizon Wireless Nt 5.375% 12/15/06.....     | 01/09/2002..... | JP Morgan.....                  |                 | 3,981,920   | 4,000,000  | 16,125                 | 1PE.....        |
| 929771-AL-7..... | Wachovia Corp Nt 5.625% 12/15/08.....        | 03/13/2002..... | Advest Securities.....          |                 | 8,947,736   | 9,200,000  | 133,688                | 1PE.....        |
| 94977L-AB-1..... | WFMB5 01-22 A2 6.000% 10/25/31.....          | 01/18/2002..... | Merrill Lynch.....              |                 | 8,980,512   | 10,201,505 | 39,106                 | 1PE.....        |

## SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification | 2<br>Description                     | 3<br>Date<br>Acquired | 4<br>Name of Vendor          | 5<br>Number of<br>Shares of Stock | 6<br>Actual Cost | 7<br>Par Value   | 8<br>Paid for Accrued<br>Interest and Dividends | 9<br>NAIC<br>Designation (a) |
|------------------------------|--------------------------------------|-----------------------|------------------------------|-----------------------------------|------------------|------------------|-------------------------------------------------|------------------------------|
| 94977L-AB-1.....             | WFMBS 01-22 A2 6.000% 10/25/31.....  | ..03/01/2002..        | Interest Capitalization..... | .....                             | .....102,270     | .....102,270     | .....                                           | 1PE.....                     |
| 94978A-AU-2.....             | WFMBS 02-2 B2 6.500% 02/25/32.....   | ..02/07/2002..        | UBS Warburg.....             | .....                             | .....2,191,568   | .....2,249,204   | .....4,467                                      | 1Z.....                      |
| 94978A-AV-0.....             | WFMBS 02-2 B3 6.500% 02/25/32.....   | ..02/07/2002..        | UBS Warburg.....             | .....                             | .....1,843,717   | .....1,999,625   | .....3,971                                      | 2Z.....                      |
| 94978G-AG-0.....             | WFMBS 02-6 B1 6.000% 01/25/17.....   | ..02/28/2002..        | UBS Warburg.....             | .....                             | .....2,378,491   | .....2,401,000   | .....10,805                                     | 1Z.....                      |
| 94978G-AH-8.....             | WFMBS 02-6 B2 6.000% 01/25/17.....   | ..02/28/2002..        | UBS Warburg.....             | .....                             | .....980,589     | .....1,001,000   | .....4,505                                      | 1Z.....                      |
| 94978G-AJ-4.....             | WFMBS 02-6 B3 6.000% 01/25/17.....   | ..02/28/2002..        | UBS Warburg.....             | .....                             | .....570,141     | .....600,000     | .....2,700                                      | 2Z.....                      |
| 969457-BF-6.....             | Williams Co Nt 7.125% 09/01/11.....  | ..01/23/2002..        | UBS Warburg.....             | .....                             | .....4,953,400   | .....5,000,000   | .....155,365                                    | 2PE.....                     |
| 98157D-AJ-5.....             | Worldcom Inc Nt 7.500% 05/15/11..... | ..02/07/2002..        | JP Morgan.....               | .....                             | .....4,753,050   | .....5,000,000   | .....90,625                                     | 1.....                       |
|                              | United States.....                   |                       |                              |                                   | .....401,716,740 | .....401,745,114 | .....3,169,062                                  | .....XXX.....                |

## Canada

|                  |                                              |                 |                    |                 |                 |              |          |
|------------------|----------------------------------------------|-----------------|--------------------|-----------------|-----------------|--------------|----------|
| 00207Q-AG-8..... | AT&T Canada Inc Nt 7.625% 03/15/05.....      | 01/10/2002..... | DB Alex Brown..... | 1,920,000.....  | 4,000,000.....  | 101,667..... | 2PE..... |
| 633072-AA-1..... | National Bank of Canada 7.750% 11/01/09..... | 02/15/2002..... | UBS Warburg.....   | 5,496,450.....  | 5,000,000.....  | 118,403..... | 1PE..... |
| 87970C-AA-4..... | Tembec Fin Crp Sr Nt 9.875% 09/30/05.....    | 03/26/2002..... | Various.....       | 9,219,881.....  | 8,907,000.....  | 127,179..... | 3.....   |
| 87971M-AC-7..... | Telus Corp Nt 8.000% 06/01/11.....           | 03/07/2002..... | JP Morgan.....     | 5,273,550.....  | 5,000,000.....  | 112,222..... | 2.....   |
|                  | Canada.....                                  |                 |                    | 21,909,881..... | 22,907,000..... | 459,471..... | XXX..... |

## Foreign

|                  |                                                                          |                 |                                 |                  |                  |                |          |
|------------------|--------------------------------------------------------------------------|-----------------|---------------------------------|------------------|------------------|----------------|----------|
| 22541L-AB-9..... | Credit Suisse FB USA In 6.125% 11/15/11.....                             | 03/06/2002..... | DB Alex Brown.....              | 7,903,280.....   | 8,000,000.....   | 170,139.....   | 1.....   |
| 35177P-AK-3..... | France Telecom Nt 7.750% 03/01/11.....                                   | 02/15/2002..... | Tax Free Exchange.....          | 10,267,409.....  | 10,000,000.....  | 353,056.....   | 2.....   |
| 92857T-AG-2..... | Vodafone Airtouch Nt 7.750% 02/15/10.....                                | 01/31/2002..... | Morgan Stanley Dean Witter..... | 5,503,750.....   | 5,000,000.....   | 182,986.....   | 1.....   |
|                  | Foreign.....                                                             |                 |                                 | 23,674,439.....  | 23,000,000.....  | 706,181.....   | XXX..... |
| 4599999.....     | Total - Bonds - Industrial & Miscellaneous.....                          |                 |                                 | 447,301,060..... | 447,652,114..... | 4,334,714..... | XXX..... |
| 6099997.....     | Total - Bonds - Part 3.....                                              |                 |                                 | 566,100,511..... | 566,446,278..... | 4,642,498..... | XXX..... |
| 6099998.....     | Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter..... |                 |                                 | 117,374,089..... | 116,048,159..... | 1,329,988..... | XXX..... |
| 6099999.....     | Total - Bonds.....                                                       |                 |                                 | 683,474,600..... | 682,494,437..... | 5,972,486..... | XXX..... |

### Preferred Stocks - Banks, Trust and Insurance Companies

## United States

|                  |                             |                 |                    |                    |                |              |              |          |
|------------------|-----------------------------|-----------------|--------------------|--------------------|----------------|--------------|--------------|----------|
| 002927-AA-9..... | Abbey Natl Cap Tr I PS..... | 03/12/2002..... | DB Alex Brown..... | 6,000,000.000..... | 6,864,540..... | 112,038..... | P1L.....     |          |
|                  | United States.....          |                 |                    |                    | 6,864,540..... | 0.....       | 112,038..... | XXX..... |

## Foreign

|                  |                                                         |                 |                    |                     |                 |              |          |
|------------------|---------------------------------------------------------|-----------------|--------------------|---------------------|-----------------|--------------|----------|
| 65555R-AA-0..... | Nordbanken PS.....                                      | 03/12/2002..... | DB Alex Brown..... | 10,000,000.000..... | 11,243.900..... | 305.792..... | P1A..... |
|                  | Foreign.....                                            |                 |                    |                     | 11,243.900..... | 305.792..... | XXX..... |
| 6299999          | Total - Preferred Stocks - Banks, Trust & Ins. Cos..... |                 |                    |                     | 18,108.440..... | 417.830..... | XXX..... |

### Preferred Stocks - Industrial and Miscellaneous

## United States

|                  |                                                            |                      |                    |               |            |   |         |          |
|------------------|------------------------------------------------------------|----------------------|--------------------|---------------|------------|---|---------|----------|
| 90262P-AA-6..... | UBS Pfd Fund Tr PS.....                                    | .....03/12/2002..... | DB Alex Brown..... | 5,000,000.000 | 5,582,800  |   | 196,390 | P1A..... |
|                  | United States.....                                         |                      |                    |               | 5,582,800  | 0 | 196,390 | XXX..... |
| 6399999.         | Total - Preferred Stocks - Industrial & Miscellaneous..... |                      |                    |               | 5,582,800  | 0 | 196,390 | XXX..... |
| 6599997.         | Total - Preferred Stocks - Part 3.....                     |                      |                    |               | 23,691,240 | 0 | 614,220 | XXX..... |
| 6599999.         | Total - Preferred Stocks.....                              |                      |                    |               | 23,691,240 | 0 | 614,220 | XXX..... |

## Common Stocks - Public Utilities

## United States

|                  |                                               |                  |                    |           |         |     |        |
|------------------|-----------------------------------------------|------------------|--------------------|-----------|---------|-----|--------|
| 78387G-10-3..... | SBC Communications Inc.....                   | .01/15/2002..... | Merrill Lynch..... | 2,700.000 | 101,252 |     | L..... |
| 92343V-10-4..... | Verizon Communications.....                   | .03/25/2002..... | Prudential.....    | 2,100.000 | 96,411  |     | L..... |
|                  | United States.....                            |                  |                    |           | 197,663 | XXX | 0 XXX  |
| 6699999.         | Total - Common Stocks - Public Utilities..... |                  |                    |           | 197,663 | XXX | 0 XXX  |

## Common Stocks - Banks, Trust and Insurance Companies

## United States

|                  |                                                      |                  |                           |                |              |          |                |
|------------------|------------------------------------------------------|------------------|---------------------------|----------------|--------------|----------|----------------|
| 46625H-10-0..... | JP Morgan Chase CS.....                              | .01/31/2002..... | Sanford C. Bernstein..... | 3,100,000..... | 105,448..... |          | L.....         |
| 792860-10-8..... | St. Paul Companies CS.....                           | .03/01/2002..... | Paine Webber.....         | 7,600,000..... | 368,600..... |          | L.....         |
|                  | United States.....                                   |                  |                           |                | 474,048..... | XXX..... | 0.....XXX..... |
| 6799999.         | Total - Common Stocks - Banks, Trust & Ins. Cos..... |                  |                           |                | 474,048..... | XXX..... | 0.....XXX..... |

### Common Stocks - Industrial and Miscellaneous

## United States

SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification                        | 2<br>Description                                                                         | 3<br>Date<br>Acquired | 4<br>Name of Vendor                    | 5<br>Number of<br>Shares of Stock | 6<br>Actual Cost | 7<br>Par Value | 8<br>Paid for Accrued<br>Interest and Dividends | 9<br>NAIC<br>Designation (a) |
|-----------------------------------------------------|------------------------------------------------------------------------------------------|-----------------------|----------------------------------------|-----------------------------------|------------------|----------------|-------------------------------------------------|------------------------------|
| 00209A-10-6.....                                    | AT&T Wireless CS.....                                                                    | 03/25/2002.....       | Various.....                           | 49,400.000                        | 465,282          |                |                                                 | L.....                       |
| 013817-10-1.....                                    | Alcoa Inc CS.....                                                                        | 02/12/2002.....       | Various.....                           | 9,100.000                         | 318,905          |                |                                                 | L.....                       |
| 032511-10-7.....                                    | Anadarko Petroleum Corp.....                                                             | 01/30/2002.....       | Jeffries.....                          | 2,400.000                         | 108,603          |                |                                                 | L.....                       |
| 110122-10-8.....                                    | Bristol Meyers Squibb C.....                                                             | 03/13/2002.....       | Autranet.....                          | 4,600.000                         | 223,862          |                |                                                 | L.....                       |
| 200300-20-0.....                                    | Comcast Corp CI A Speci.....                                                             | 03/28/2002.....       | Merrill Lynch.....                     | 13,800.000                        | 462,853          |                |                                                 | L.....                       |
| 260543-10-3.....                                    | Dow Chemical CS.....                                                                     | 03/18/2002.....       | Various.....                           | 11,100.000                        | 374,532          |                |                                                 | L.....                       |
| 313586-10-9.....                                    | Fannie Mae CS.....                                                                       | 03/26/2002.....       | Prudential.....                        | 4,500.000                         | 355,770          |                |                                                 | L.....                       |
| 345370-86-0.....                                    | Ford Motor Company CS.....                                                               | 02/12/2002.....       | Various.....                           | 18,300.000                        | 272,334          |                |                                                 | L.....                       |
| 369604-10-3.....                                    | General Electric Co. CS.....                                                             | 03/25/2002.....       | Various.....                           | 9,500.000                         | 355,846          |                |                                                 | L.....                       |
| 406216-10-1.....                                    | Halliburton Co CS.....                                                                   | 01/08/2002.....       | Various.....                           | 15,000.000                        | 167,400          |                |                                                 | L.....                       |
| 565849-10-6.....                                    | Marathon Oil Corp CS.....                                                                | 03/27/2002.....       | Jeffries.....                          | 7,200.000                         | 207,255          |                |                                                 | L.....                       |
| 580135-10-1.....                                    | McDonalds Crp CS.....                                                                    | 03/28/2002.....       | Autranet.....                          | 3,200.000                         | 89,792           |                |                                                 | L.....                       |
| 589331-10-7.....                                    | Merck & Co CS.....                                                                       | 03/13/2002.....       | Autranet.....                          | 2,100.000                         | 133,266          |                |                                                 | L.....                       |
| 590188-10-8.....                                    | Merrill Lynch CS.....                                                                    | 03/11/2002.....       | Sanford C. Bernstein.....              | 7,700.000                         | 412,357          |                |                                                 | L.....                       |
| 620076-10-9.....                                    | Motorola Inc CS.....                                                                     | 01/02/2002.....       | Autranet.....                          | 9,200.000                         | 139,472          |                |                                                 | L.....                       |
| 98389B-10-0.....                                    | XCEL Energy Inc CS.....                                                                  | 02/01/2002.....       | Various.....                           | 4,500.000                         | 118,715          |                |                                                 | L.....                       |
|                                                     | United States.....                                                                       |                       |                                        |                                   | 4,206,244        | XXX.....       | 0                                               | XXX.....                     |
| 6899999.                                            | Total - Common Stocks - Industrial & Miscellaneous.....                                  |                       |                                        |                                   | 4,206,244        | XXX.....       | 0                                               | XXX.....                     |
| Common Stocks - Parent, Subsidiaries and Affiliates |                                                                                          |                       |                                        |                                   |                  |                |                                                 |                              |
| United States                                       |                                                                                          |                       |                                        |                                   |                  |                |                                                 |                              |
| 142143-77-5.....                                    | SMFI Apex S&P 400 Index.....                                                             | 02/26/2002.....       | Direct.....                            | 44,455.000                        | 2,182,148        |                |                                                 | UZ.....                      |
| 142143-78-3.....                                    | SMFI Pinnacle Nasdaq 100 Index.....                                                      | 01/04/2002.....       | Direct.....                            | 15,400.000                        | 364,210          |                |                                                 | UZ.....                      |
| 142143-79-1.....                                    | SMFI Pinnacle Russell 2000 Corp.....                                                     | 03/01/2002.....       | Direct.....                            | 2,491.000                         | 116,225          |                |                                                 | UZ.....                      |
| 142143-79-1.....                                    | SMFI Pinnacle Russell 2000 Corp.....                                                     | 03/31/2002.....       | Basis Adjustment Hedge Accounting..... |                                   | 230,344          |                |                                                 | UZ.....                      |
| 142143-80-9.....                                    | SMFI Apex Lehman Agg Bond Index.....                                                     | 03/01/2002.....       | Direct.....                            | 689.000                           | 35,725           |                |                                                 | UZ.....                      |
| 142143-87-4.....                                    | SMFI Apex Russell 2000 Fd Corp.....                                                      | 03/31/2002.....       | Basis Adjustment Hedge Accounting..... |                                   | 285,498          |                |                                                 | UZ.....                      |
| 866167-76-0.....                                    | SMFI Apex EAFE International Index.....                                                  | 03/31/2002.....       | Basis Adjustment Hedge Accounting..... |                                   | 93,295           |                |                                                 | UZ.....                      |
| 30700#-10-6.....                                    | Family Enterprise Institute.....                                                         | 03/31/2002.....       | Capital Contribution.....              |                                   | 3,184            |                |                                                 | UZ.....                      |
| 69353#-10-4.....                                    | PRBA Inc.....                                                                            | 03/31/2002.....       | Capital Contribution.....              |                                   | 727,443          |                |                                                 | UZ.....                      |
|                                                     | United States.....                                                                       |                       |                                        |                                   | 4,038,072        | XXX.....       | 0                                               | XXX.....                     |
| 6999999.                                            | Total - Common Stocks - Parent, Subsidiaries and Affiliates.....                         |                       |                                        |                                   | 4,038,072        | XXX.....       | 0                                               | XXX.....                     |
| 7099997.                                            | Total - Common Stocks - Part 3.....                                                      |                       |                                        |                                   | 8,916,027        | XXX.....       | 0                                               | XXX.....                     |
| 7099998.                                            | Total - Common Stocks - Summary Item for Common Stocks Bought and Sold This Quarter..... |                       |                                        |                                   | 159,447          | XXX.....       |                                                 | XXX.....                     |
| 7099999.                                            | Total - Common Stocks.....                                                               |                       |                                        |                                   | 9,075,474        | XXX.....       | 0                                               | XXX.....                     |
| 7199999.                                            | Total - Preferred and Common Stocks.....                                                 |                       |                                        |                                   | 32,766,714       | XXX.....       | 614,220                                         | XXX.....                     |
| 7299999.                                            | Total - Bonds, Preferred and Common Stocks.....                                          |                       |                                        |                                   | 716,241,314      | XXX.....       | 6,586,706                                       | XXX.....                     |

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues:.....9.

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<br>Identification                                      | Description                                       | Disposal<br>Date | Name of Purchaser         | Number of<br>Shares of<br>Stock | Consideration   | Par Value       | Actual Cost     | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| Bonds - U.S. Government                                      |                                                   |                  |                           |                                 |                 |                 |                 |                                                        |                                         |                                                                |                                                   |                                        |                                     |                                                 |                                                   |                            |
| 36202B-UQ-6...                                               | GNMA II 1491 10.500% 10/20/20.....                | 03/01/2002       | Paydown.....              |                                 | .....183        | .....183        | .....188        | .....183                                               | .....(4)                                |                                                                |                                                   |                                        | .....0                              | .....3                                          |                                                   | 1.....                     |
| 362093-AN-6...                                               | GNMA 60313 11.500% 05/15/13.....                  | 03/01/2002       | Paydown.....              |                                 | .....419        | .....419        | .....443        | .....419                                               | .....(19)                               |                                                                |                                                   |                                        | .....0                              | .....8                                          |                                                   | 1.....                     |
| 36214W-DV-4...                                               | GNMA 118116 13.500% 08/15/14.....                 | 03/01/2002       | Paydown.....              |                                 | .....164        | .....164        | .....184        | .....164                                               | .....(16)                               |                                                                |                                                   |                                        | .....0                              | .....4                                          |                                                   | 1.....                     |
| 36214W-XZ-3...                                               | GNMA II 118696 13.000% 12/20/14.....              | 03/01/2002       | Paydown.....              |                                 | .....250        | .....250        | .....249        | .....250                                               |                                         |                                                                |                                                   |                                        | .....0                              | .....5                                          |                                                   | 1.....                     |
| 36219S-WM-7...                                               | GNMA 258152 10.500% 08/15/18.....                 | 03/01/2002       | Paydown.....              |                                 | .....137        | .....137        | .....142        | .....137                                               | .....(4)                                |                                                                |                                                   |                                        | .....0                              | .....2                                          |                                                   | 1.....                     |
| 36220S-HD-1...                                               | GNMA 286528 11.000% 05/15/05.....                 | 03/01/2002       | Paydown.....              |                                 | .....809        | .....809        | .....837        | .....809                                               | .....(13)                               |                                                                |                                                   |                                        | .....0                              | .....15                                         |                                                   | 1.....                     |
| 36221K-H2-1...                                               | GNMA GPM 908349 9.750% 12/15/16.....              | 03/01/2002       | Paydown.....              |                                 | .....998        | .....998        | .....1,004      | .....998                                               | .....(5)                                |                                                                |                                                   |                                        | .....0                              | .....16                                         |                                                   | 1.....                     |
| 912827-5N-8...                                               | US Treasury Nt 6.000% 08/15/09.....               | 02/12/2002       | Various.....              |                                 | .....10,744,141 | .....10,000,000 | .....10,684,180 | .....10,671,285                                        | .....(8,470)                            |                                                                |                                                   | .....72,856                            | .....72,856                         | .....300,000                                    |                                                   | 1PE.....                   |
| 912827-6T-4...                                               | US Treasury Nt 5.000% 02/15/11.....               | 01/09/2002       | Salomon/Smith Barney..... |                                 | .....5,206,318  | .....5,250,000  | .....5,534,238  | .....5,529,817                                         | .....(845)                              |                                                                |                                                   | .....(323,498)                         | .....(323,498)                      | .....108,424                                    |                                                   | 1PE.....                   |
| 912827-7B-2...                                               | US Treasury Nt 5.000% 08/15/11.....               | 01/09/2002       | Various.....              |                                 | .....19,073,496 | .....19,250,000 | .....19,270,313 | .....19,269,452                                        | .....77                                 |                                                                |                                                   | .....(195,955)                         | .....(195,955)                      | .....379,212                                    |                                                   | 1PE.....                   |
| 912827-7G-1...                                               | US Treasury Nt 3.000% 11/30/03.....               | 01/07/2002       | DB Alex Brown.....        |                                 | .....24,980,469 | .....25,000,000 | .....24,904,297 | .....24,906,058                                        | .....1,219                              |                                                                |                                                   | .....74,411                            | .....74,411                         | .....84,478                                     |                                                   | 1PE.....                   |
| 0399999                                                      | Total - Bonds - U.S. Government.....              |                  |                           |                                 | .....60,007,384 | .....59,502,960 | .....60,396,075 | .....60,379,572                                        | .....(8,080)                            | .....0                                                         | .....0                                            | .....(372,186)                         | .....(372,186)                      | .....872,167                                    | .....0                                            | ....XXX..                  |
| Bonds - Special Revenue and Special Assessment United States |                                                   |                  |                           |                                 |                 |                 |                 |                                                        |                                         |                                                                |                                                   |                                        |                                     |                                                 |                                                   |                            |
| 31283K-C5-5...                                               | FHLMC G10992 6.000% 12/01/13.....                 | 01/30/2002       | Bear Stearns.....         |                                 | .....31,574,178 | .....31,021,606 | .....29,145,768 | .....29,291,652                                        | .....22,402                             |                                                                |                                                   | .....2,282,526                         | .....2,282,526                      | .....248,173                                    |                                                   | 1.....                     |
| 31283K-C5-5...                                               | FHLMC G10992 6.000% 12/01/13.....                 | 02/01/2002       | Paydown.....              |                                 | .....2,021,120  | .....2,021,120  | .....1,898,905  | .....2,021,120                                         | .....114,170                            |                                                                |                                                   |                                        | .....0                              | .....169,182                                    |                                                   | 1.....                     |
| 313401-JJ-1...                                               | FHLMC 170023 12.750% 02/01/10.....                | 03/01/2002       | Paydown.....              |                                 | .....248        | .....248        | .....248        | .....248                                               | .....1                                  |                                                                |                                                   |                                        | .....0                              | .....6                                          |                                                   | 1.....                     |
| 31340M-VW-2...                                               | FHLMC 181529 12.750% 08/01/10.....                | 03/01/2002       | Paydown.....              |                                 | .....35         | .....35         | .....35         | .....35                                                |                                         |                                                                |                                                   |                                        | .....0                              | .....1                                          |                                                   | 1.....                     |
| 31342M-BJ-1...                                               | FHLMC TPM 730041 9.500% 04/01/05.....             | 03/01/2002       | Paydown.....              |                                 | .....4,476      | .....4,476      | .....4,398      | .....4,476                                             | .....65                                 |                                                                |                                                   |                                        | .....0                              | .....71                                         |                                                   | 1.....                     |
| 31342M-C2-7...                                               | FHLMC TPM 730089 10.000% 05/01/05.....            | 03/01/2002       | Paydown.....              |                                 | .....604        | .....604        | .....599        | .....604                                               | .....6                                  |                                                                |                                                   |                                        | .....0                              | .....10                                         |                                                   | 1.....                     |
| 31342M-C9-2...                                               | FHLMC TPM 730096 10.000% 07/01/05.....            | 03/01/2002       | Paydown.....              |                                 | .....2,924      | .....2,924      | .....2,911      | .....2,924                                             | .....25                                 |                                                                |                                                   |                                        | .....0                              | .....46                                         |                                                   | 1.....                     |
| 31342M-CK-7...                                               | FHLMC TPM 730074 10.000% 05/01/05.....            | 03/01/2002       | Paydown.....              |                                 | .....289        | .....289        | .....286        | .....289                                               | .....3                                  |                                                                |                                                   |                                        | .....0                              | .....5                                          |                                                   | 1.....                     |
| 31342M-CM-3...                                               | FHLMC TPM 730076 9.500% 06/01/05.....             | 03/01/2002       | Paydown.....              |                                 | .....3,069      | .....3,069      | .....3,016      | .....3,069                                             | .....45                                 |                                                                |                                                   |                                        | .....0                              | .....48                                         |                                                   | 1.....                     |
| 31342M-DJ-9...                                               | FHLMC TPM 730105 10.000% 07/01/05.....            | 03/01/2002       | Paydown.....              |                                 | .....67,339     | .....67,339     | .....67,255     | .....67,339                                            | .....463                                |                                                                |                                                   |                                        | .....0                              | .....1,582                                      |                                                   | 1.....                     |
| 31343C-EC-4...                                               | FHLMC 271931 9.750% 10/01/10.....                 | 03/01/2002       | Paydown.....              |                                 | .....7,584      | .....7,584      | .....7,461      | .....7,584                                             | .....116                                |                                                                |                                                   |                                        | .....0                              | .....128                                        |                                                   | 1.....                     |
| 31347X-T3-8...                                               | FHLMC 539570 10.000% 09/01/19.....                | 02/01/2002       | Paydown.....              |                                 | .....34         | .....34         | .....35         | .....34                                                |                                         |                                                                |                                                   |                                        | .....0                              |                                                 |                                                   | 1.....                     |
| 31350Q-R4-7...                                               | FHLMC TPM 735007 9.500% 01/01/05.....             | 03/01/2002       | Paydown.....              |                                 | .....1,265      | .....1,265      | .....1,265      | .....1,265                                             |                                         |                                                                |                                                   |                                        | .....0                              | .....19                                         |                                                   | 1.....                     |
| 31350Q-RY-1...                                               | FHLMC TPM 735003 9.500% 12/01/04.....             | 03/01/2002       | Paydown.....              |                                 | .....1,406      | .....1,406      | .....1,412      | .....1,406                                             | .....7                                  |                                                                |                                                   |                                        | .....0                              | .....23                                         |                                                   | 1.....                     |
| 31350Q-SC-8...                                               | FHLMC TPM 735015 10.000% 06/01/05.....            | 03/01/2002       | Paydown.....              |                                 | .....2,721      | .....2,721      | .....2,711      | .....2,721                                             | .....22                                 |                                                                |                                                   |                                        | .....0                              | .....44                                         |                                                   | 1.....                     |
| 31350Q-SM-6...                                               | FHLMC TPM 735024 9.500% 01/01/06.....             | 03/01/2002       | Paydown.....              |                                 | .....13,276     | .....13,276     | .....13,492     | .....13,276                                            | .....(43)                               |                                                                |                                                   |                                        | .....0                              | .....300                                        |                                                   | 1.....                     |
| 31359T-7K-8...                                               | FNR 99-20 A3 84.550% 04/25/29.....                | 03/25/2002       | Paydown.....              |                                 | .....82,863     | .....82,863     | .....103,346    | .....82,863                                            |                                         |                                                                |                                                   |                                        | .....0                              | .....10,620                                     |                                                   | 1.....                     |
| 313627-BY-6...                                               | FNMA 80155 10.000% 08/01/10.....                  | 03/01/2002       | Paydown.....              |                                 | .....8,930      | .....8,930      | .....9,144      | .....8,930                                             | .....(148)                              |                                                                |                                                   |                                        | .....0                              | .....149                                        |                                                   | 1.....                     |
| 31363C-MD-8...                                               | FNMA 84956 10.500% 11/01/04.....                  | 03/01/2002       | Paydown.....              |                                 | .....5,475      | .....5,475      | .....5,619      | .....5,475                                             | .....(37)                               |                                                                |                                                   |                                        | .....0                              | .....96                                         |                                                   | 1.....                     |
| 31363T-SS-2...                                               | FNMA 98629 12.000% 07/01/05.....                  | 03/01/2002       | Paydown.....              |                                 | .....1,983      | .....1,983      | .....2,132      | .....1,983                                             | .....(62)                               |                                                                |                                                   |                                        | .....0                              | .....40                                         |                                                   | 1.....                     |
| 31364H-J8-1...                                               | FNS 265-2 9.000% 03/01/24.....                    | 03/06/2002       | JP Morgan.....            |                                 | .....7,520,385  | .....6,931,230  | .....7,442,408  | .....7,356,935                                         | .....(3,282)                            |                                                                |                                                   | .....163,450                           | .....163,450                        | .....131,693                                    |                                                   | 1.....                     |
| 31364H-J8-1...                                               | FNS 265-2 9.000% 03/01/24.....                    | 02/25/2002       | Paydown.....              |                                 | .....626,453    | .....626,453    | .....672,654    | .....626,453                                           | .....(38,772)                           |                                                                |                                                   |                                        | .....0                              | .....7,164                                      |                                                   | 1.....                     |
| 31369H-2U-5...                                               | FNMA 211487 6.500% 04/01/23.....                  | 03/01/2002       | Paydown.....              |                                 | .....56,754     | .....56,754     | .....54,785     | .....56,754                                            | .....1,843                              |                                                                |                                                   |                                        | .....0                              | .....614                                        |                                                   | 1.....                     |
| 31384V-KX-9...                                               | FNCI 535010 5.000% 07/01/14.....                  | 03/06/2002       | UBS Warburg.....          |                                 | .....27,317,146 | .....27,847,999 | .....26,786,294 | .....26,829,918                                        | .....15,299                             |                                                                |                                                   | .....487,228                           | .....487,228                        | .....413,990                                    |                                                   | 1.....                     |
| 31384V-KX-9...                                               | FNCI 535010 5.000% 07/01/14.....                  | 03/01/2002       | Paydown.....              |                                 | .....1,175,640  | .....1,175,640  | .....1,130,819  | .....1,175,640                                         | .....43,626                             |                                                                |                                                   |                                        | .....0                              | .....9,386                                      |                                                   | 1.....                     |
| 31387C-UA-3...                                               | FNARM PL 580302 6.193% 07/01/31.....              | 03/01/2002       | Paydown.....              |                                 | .....2,403,270  | .....2,403,270  | .....2,440,070  | .....2,403,270                                         | .....(37,543)                           |                                                                |                                                   |                                        | .....0                              | .....24,786                                     |                                                   | 1.....                     |
| 31388K-H3-9...                                               | FNCL PL 606950 6.500% 10/01/31.....               | 03/01/2002       | Paydown.....              |                                 | .....98,384     | .....98,384     | .....99,998     | .....98,384                                            | .....(1,626)                            |                                                                |                                                   |                                        | .....0                              | .....1,061                                      |                                                   | 1.....                     |
|                                                              | U.S.....                                          |                  |                           |                                 | .....72,997,851 | .....72,386,977 | .....69,897,066 | .....70,064,647                                        | .....116,580                            | .....0                                                         | .....0                                            | .....2,933,204                         | .....2,933,204                      | .....1,019,237                                  | .....0                                            | ....XXX..                  |
|                                                              | United States.....                                |                  |                           |                                 | .....72,997,851 | .....72,386,977 | .....69,897,066 | .....70,064,647                                        | .....116,580                            | .....0                                                         | .....0                                            | .....2,933,204                         | .....2,933,204                      | .....1,019,237                                  | .....0                                            | ....XXX..                  |
| 3199999                                                      | Total - Bonds - Special Revenue & Assessment..... |                  |                           |                                 | .....72,997,851 | .....72,386,977 | .....69,897,066 | .....70,064,647                                        | .....116,580                            | .....0                                                         | .....0                                            | .....2,933,204                         | .....2,933,204                      | .....1,019,237                                  | .....0                                            | ....XXX..                  |
| Bonds - Public Utilities United States                       |                                                   |                  |                           |                                 |                 |                 |                 |                                                        |                                         |                                                                |                                                   |                                        |                                     |                                                 |                                                   |                            |
| 271790-AD-9...                                               | East Coast Power Sec Nt 7.066% 03/31/12.....      | 01/08/2002       | Redemption.....           | 100.0000.....                   | .....1,320,000  | .....1,320,000  | .....1,294,273  | .....1,320,000                                         | .....22,158                             |                                                                |                                                   |                                        | .....0                              | .....(4,404)                                    |                                                   | 2PE.....                   |
| 59753#-AB-7...                                               | Midland Fdg Nt 11.000% 07/23/02.....              | 01/23/2002       | Redemption.....           | 100.0000.....                   | .....490,077    | .....490,077    | .....535,605    | .....490,077                                           | .....(4,531)                            |                                                                |                                                   |                                        | .....0                              | .....26,954                                     |                                                   | 2.....                     |
| 697927-AA-9...                                               | Panda-Rosemary 1st Mtg 8.625% 02/15/16.....       | 02/15/2002       | Redemption.....           | 100.0000.....                   | .....79,176     | .....79,176     | .....79,176     | .....79,176                                            |                                         |                                                                |                                                   |                                        | .....0                              | .....1,708                                      |                                                   | 3.....                     |
| 805901-AP-0...                                               | Scana Corp MTN 6.875% 05/15/11.....               | 02/28/2002       | Various.....              |                                 | .....5,288,150  | .....5,000,000  | .....5,002,575  | .....5,002,522                                         | .....(34)                               |                                                                |                                                   | .....285,628                           | .....285,628                        | .....105,035                                    |                                                   | 1PE.....                   |

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<br>Identification | Description                           | Disposal<br>Date | Name of Purchaser | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
|                         | United States.....                    |                  |                   |                                 | 7,177,403     | 6,889,253 | 6,911,629   | 6,891,775                                              | 17,593                                  | 0                                                              | 0                                                 | 285,628                                | 285,628                             | 129,293                                         | 0                                                 | XXX                        |
| 3899999                 | Total - Bonds - Public Utilities..... |                  |                   |                                 | 7,177,403     | 6,889,253 | 6,911,629   | 6,891,775                                              | 17,593                                  | 0                                                              | 0                                                 | 285,628                                | 285,628                             | 129,293                                         | 0                                                 | XXX                        |

Bonds - Industrial and Miscellaneous

United States

E05.1

|                |                                              |            |                                 |  |            |            |            |            |         |  |  |         |         |         |  |          |
|----------------|----------------------------------------------|------------|---------------------------------|--|------------|------------|------------|------------|---------|--|--|---------|---------|---------|--|----------|
| 00077B-GD-9... | AMAC 99-2 IIM 6.234% 03/25/14.....           | 03/01/2002 | Paydown.....                    |  | 11,735     | 11,735     | 10,865     | 11,735     | 705     |  |  |         | 0       | 121     |  | 1PE..... |
| 00077B-GE-7... | AMAC 99-2 IIB1 6.234% 03/25/14.....          | 03/01/2002 | Paydown.....                    |  | 5,214      | 5,214      | 4,780      | 5,214      | 352     |  |  |         | 0       | 54      |  | 1PE..... |
| 00077B-GF-4... | AMAC 99-2 IIB2 6.234% 03/25/14.....          | 03/01/2002 | Paydown.....                    |  | 3,254      | 3,254      | 2,896      | 3,254      | 290     |  |  |         | 0       | 34      |  | 2.....   |
| 00077B-LK-7... | AMAC 99-7 M 6.500% 11/25/14.....             | 03/01/2002 | Paydown.....                    |  | 15,698     | 15,698     | 14,774     | 15,698     | 705     |  |  |         | 0       | 170     |  | 1PE..... |
| 00077B-LM-3... | AMAC 99-7 B1 6.500% 11/25/14.....            | 03/01/2002 | Paydown.....                    |  | 4,495      | 4,495      | 4,185      | 4,495      | 236     |  |  |         | 0       | 49      |  | 1PE..... |
| 00077B-LN-1... | AMAC 99-7 B2 6.500% 11/25/14.....            | 03/01/2002 | Paydown.....                    |  | 4,495      | 4,495      | 3,987      | 4,495      | 386     |  |  |         | 0       | 49      |  | 2.....   |
| 00077B-VR-0... | AMAC 01-5 2M 6.600% 09/25/16.....            | 03/01/2002 | Paydown.....                    |  | 10,085     | 10,085     | 10,382     | 10,085     | (290)   |  |  |         | 0       | 111     |  | 1PE..... |
| 00105H-AD-8... | AFC 93-4B 2A2 7.423% 12/25/23.....           | 03/01/2002 | Paydown.....                    |  | 118,428    | 118,428    | 118,747    | 118,428    | (150)   |  |  |         | 0       | 714     |  | 1PE..... |
| 00105H-AH-9... | AFC 94-1B 2A2 7.611% 04/25/24.....           | 03/01/2002 | Paydown.....                    |  | 95,860     | 95,860     | 96,789     | 95,860     | (694)   |  |  |         | 0       | 620     |  | 1PE..... |
| 001920-AE-7... | Lyondell Chemical (Argo 9.375% 12/15/05..... | 03/15/2002 | Autranet.....                   |  | 2,528,125  | 2,500,000  | 2,553,125  | 2,533,960  | (1,645) |  |  | (5,835) | (5,835) | 61,849  |  | 3.....   |
| 00755W-DN-3... | AMLT 97-2 B1 8.050% 06/25/27.....            | 03/01/2002 | Paydown.....                    |  | 68,304     | 68,304     | 66,436     | 68,304     | 1,392   |  |  |         | 0       | 884     |  | 2PE..... |
| 023551-AJ-3... | Amerada Hess Corp Nt 7.300% 08/15/31.....    | 01/28/2002 | UBS Warburg.....                |  | 2,532,775  | 2,500,000  | 2,480,450  | 2,480,535  | 15      |  |  | 52,240  | 52,240  | 84,153  |  | 2PE..... |
| 023654-AA-4... | America West Air Pass T 6.850% 07/02/09..... | 01/02/2002 | Redemption 100.0000.....        |  | 41,064     | 41,064     | 41,064     | 41,064     |         |  |  |         | 0       | 1,406   |  | 3.....   |
| 023654-AB-2... | America West Air Pass T 6.930% 01/02/08..... | 01/02/2002 | Redemption 100.0000.....        |  | 180,596    | 180,596    | 180,596    | 180,596    |         |  |  |         | 0       | 6,258   |  | 4.....   |
| 023654-AW-6... | America West Air Nt 7.930% 01/02/19.....     | 01/02/2002 | Redemption 100.0000.....        |  | 181,560    | 181,560    | 181,560    | 181,560    |         |  |  |         | 0       | 7,199   |  | 1.....   |
| 023778-AA-1... | Amer Airln Eqpt Tr Ctf 9.710% 01/02/07.....  | 01/02/2002 | Redemption 100.0000.....        |  | 525,543    | 525,543    | 586,343    | 525,543    | (5,228) |  |  |         | 0       | 25,515  |  | 3.....   |
| 030287-AG-1... | Amer Trans Air 97-1 1A 6.990% 01/15/16.....  | 01/15/2002 | Redemption 100.0000.....        |  | 67,034     | 67,034     | 67,034     | 67,034     |         |  |  |         | 0       | 1,171   |  | 2PE..... |
| 03215P-DP-1... | AMRES 98-1 M1F 7.000% 01/25/28.....          | 03/14/2002 | Bear Stearns.....               |  | 7,573,411  | 7,447,731  | 7,447,451  | 7,432,762  | (215)   |  |  | 140,649 | 140,649 | 155,939 |  | 1PE..... |
| 03215P-DP-1... | AMRES 98-1 M1F 7.000% 01/25/28.....          | 03/01/2002 | Paydown.....                    |  | 712,499    | 712,499    | 712,472    | 712,499    | 1,411   |  |  |         | 0       | 8,017   |  | 1PE..... |
| 035229-BK-8... | Anheuser Busch Nt 6.750% 11/01/06.....       | 02/28/2002 | Salomon/Smith Barney.....       |  | 10,426,000 | 10,000,000 | 10,091,400 | 10,054,537 | (1,735) |  |  | 371,463 | 371,463 | 232,500 |  | 1PE..... |
| 048395-AA-5... | Atlantic Coast Airlines 7.200% 01/01/14..... | 01/01/2002 | Redemption 100.0000.....        |  | 145,080    | 145,080    | 145,080    | 145,080    |         |  |  |         | 0       | 5,223   |  | 2.....   |
| 049164-AK-2... | Atlas Air EETC's 7.380% 01/02/18.....        | 01/02/2002 | Redemption 100.0000.....        |  | 99,986     | 99,986     | 99,986     | 99,986     |         |  |  |         | 0       | 3,689   |  | 1.....   |
| 055240-GE-9... | BAMS 98-3 2M 6.500% 07/25/13.....            | 03/01/2002 | Paydown.....                    |  | 12,698     | 12,698     | 12,693     | 12,698     | 11      |  |  |         | 0       | 138     |  | 1PE..... |
| 05535D-AB-0... | BCF 96-R1 B2 7.750% 09/25/26.....            | 03/01/2002 | Paydown.....                    |  | 58,354     | 58,354     | 50,622     | 58,354     | 7,551   |  |  |         | 0       | 756     |  | 2PE..... |
| 05946X-AX-1... | BAFC 00-1 2B1 6.750% 11/20/32.....           | 03/01/2002 | Paydown.....                    |  | 13,410     | 13,410     | 13,008     | 13,410     | 359     |  |  |         | 0       | 151     |  | 1PE..... |
| 05946X-AY-9... | BAFC 00-1 2B2 6.750% 11/20/32.....           | 03/01/2002 | Paydown.....                    |  | 9,393      | 9,393      | 8,756      | 9,393      | 538     |  |  |         | 0       | 106     |  | 1PE..... |
| 05946X-AZ-6... | BAFC 00-1 2B3 6.750% 11/20/32.....           | 03/01/2002 | Paydown.....                    |  | 6,714      | 6,714      | 6,117      | 6,714      | 504     |  |  |         | 0       | 76      |  | 2.....   |
| 05947U-AL-2... | BACM 00-1 F 7.735% 11/15/09.....             | 03/07/2002 | Morgan Stanley Dean Witter..... |  | 5,162,891  | 5,000,000  | 4,818,400  | 4,840,497  | 3,181   |  |  | 322,393 | 322,393 | 108,514 |  | 2PE..... |
| 059784-AB-4... | Banc Tec Bonds 7.500% 06/01/08.....          | 03/28/2002 | Various.....                    |  | 1,904,800  | 5,000,000  | 1,250,000  | 1,250,000  |         |  |  | 654,800 | 654,800 | 124,196 |  | 5.....   |
| 060505-AG-9... | Bank of America Corp Nt 7.400% 01/15/11..... | 03/04/2002 | Bank of America.....            |  | 10,850,500 | 10,000,000 | 10,633,500 | 10,623,061 | (8,990) |  |  | 227,439 | 227,439 | 476,889 |  | 1.....   |
| 060506-2E-1... | BOAMS 01-9 2B1 6.500% 09/25/16.....          | 03/01/2002 | Paydown.....                    |  | 10,222     | 10,222     | 10,086     | 10,222     | 132     |  |  |         | 0       | 111     |  | 1PE..... |
| 060506-2F-8... | BOAMS 01-9 2B2 6.500% 09/25/16.....          | 03/01/2002 | Paydown.....                    |  | 3,835      | 3,835      | 3,742      | 3,835      | 90      |  |  |         | 0       | 42      |  | 1PE..... |
| 060506-2G-6... | BOAMS 01-9 2B3 6.500% 09/25/16.....          | 03/01/2002 | Paydown.....                    |  | 2,563      | 2,563      | 2,426      | 2,563      | 133     |  |  |         | 0       | 28      |  | 2.....   |
| 060506-4D-1... | BOAMS 01-10 2B1 6.250% 10/25/16.....         | 03/01/2002 | Paydown.....                    |  | 6,993      | 6,993      | 6,998      | 6,993      | (4)     |  |  |         | 0       | 73      |  | 1PE..... |
| 060506-4E-9... | BOAMS 01-10 2B2 6.250% 10/25/16.....         | 03/01/2002 | Paydown.....                    |  | 2,996      | 2,996      | 2,964      | 2,996      | 31      |  |  |         | 0       | 31      |  | 1PE..... |
| 060506-E8-1... | BOAMS 01-6 2B1 6.250% 06/25/16.....          | 03/01/2002 | Paydown.....                    |  | 5,291      | 5,291      | 5,175      | 5,291      | 110     |  |  |         | 0       | 69      |  | 1PE..... |
| 060506-E9-9... | BOAMS 01-6 2B2 6.250% 06/25/16.....          | 03/01/2002 | Paydown.....                    |  | 4,642      | 4,642      | 4,491      | 4,642      | 143     |  |  |         | 0       | 48      |  | 1PE..... |
| 060506-F2-3... | BOAMS 01-6 2B3 6.250% 06/25/16.....          | 03/01/2002 | Paydown.....                    |  | 4,642      | 4,642      | 4,345      | 4,642      | 280     |  |  |         | 0       | 48      |  | 2.....   |
| 060506-FC-1... | BOAMS 99-6 B1 6.250% 07/25/14.....           | 03/01/2002 | Paydown.....                    |  | 28,304     | 28,304     | 26,632     | 28,304     | 1,223   |  |  |         | 0       | 296     |  | 1PE..... |
| 060506-FD-9... | BOAMS 99-6 B2 6.250% 07/25/14.....           | 03/01/2002 | Paydown.....                    |  | 13,215     | 13,215     | 12,301     | 13,215     | 668     |  |  |         | 0       | 138     |  | 1PE..... |
| 060506-FE-7... | BOAMS 99-6 B3 6.250% 07/25/14.....           | 03/01/2002 | Paydown.....                    |  | 13,215     | 13,215     | 11,782     | 13,215     | 1,043   |  |  |         | 0       | 138     |  | 2.....   |
| 060506-JK-9... | BOAMS 99-10 B1 6.500% 09/25/14.....          | 03/01/2002 | Paydown.....                    |  | 19,991     | 19,991     | 18,812     | 19,991     | 897     |  |  |         | 0       | 217     |  | 1PE..... |
| 060506-JL-7... | BOAMS 99-10 B2 6.500% 09/25/14.....          | 03/01/2002 | Paydown.....                    |  | 6,369      | 6,369      | 5,912      | 6,369      | 347     |  |  |         | 0       | 69      |  | 1PE..... |
| 060506-JM-5... | BOAMS 99-10 B3 6.500% 09/25/14.....          | 03/01/2002 | Paydown.....                    |  | 6,369      | 6,369      | 5,678      | 6,369      | 523     |  |  |         | 0       | 69      |  | 2.....   |
| 060506-NR-9... | BOAMS 00-4 B3 8.000% 08/25/30.....           | 03/01/2002 | Paydown.....                    |  | 2,471      | 2,471      | 2,344      | 2,471      | 118     |  |  |         | 0       | 33      |  | 2.....   |
| 060506-PD-8... | BOAMS 00-5 B2 7.750% 10/25/30.....           | 03/01/2002 | Paydown.....                    |  | 5,214      | 5,214      | 5,396      | 5,214      | (173)   |  |  |         | 0       | 67      |  | 1PE..... |

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<br>Identification | Description                                   | Disposal<br>Date | Name of Purchaser         | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| 060506-RH-7...          | BOAMS 00-7 B2 7.750% 12/25/30.....            | 03/01/2002       | Paydown.....              |                                 | 10,310        | 10,310     | 10,671      | 10,310                                                 | (343)                                   |                                                                |                                                   |                                        | .0                                  | 132                                             |                                                   | 1PE.....                   |
| 060506-S7-8...          | BOAMS 01-8 IIB1 6.500% 08/25/16.....          | 03/01/2002       | Paydown.....              |                                 | 20,151        | 20,151     | 19,885      | 20,151                                                 | .258                                    |                                                                |                                                   |                                        | .0                                  | 219                                             |                                                   | 1PE.....                   |
| 060506-S8-6...          | BOAMS 01-8 IIB2 6.500% 08/25/16.....          | 03/01/2002       | Paydown.....              |                                 | 10,851        | 10,851     | 10,589      | 10,851                                                 | .251                                    |                                                                |                                                   |                                        | .0                                  | 118                                             |                                                   | 1PE.....                   |
| 060506-S9-4...          | BOAMS 01-8 IIB3 6.500% 08/25/16.....          | 03/01/2002       | Paydown.....              |                                 | 6,200         | 6,200      | 5,856       | 6,200                                                  | .330                                    |                                                                |                                                   |                                        | .0                                  | .67                                             |                                                   | 2.....                     |
| 060506-XG-2...          | BOAMS 01-4 2B1 6.750% 04/20/31.....           | 03/01/2002       | Paydown.....              |                                 | 10,729        | 10,729     | 10,353      | 10,729                                                 | .362                                    |                                                                |                                                   |                                        | .0                                  | 121                                             |                                                   | 1PE.....                   |
| 06423J-AJ-3...          | BOAMS 01-3 B2 7.000% 04/25/31.....            | 03/01/2002       | Paydown.....              |                                 | 7,882         | 7,882      | 7,684       | 7,882                                                  | .190                                    |                                                                |                                                   |                                        | .0                                  | .92                                             |                                                   | 1PE.....                   |
| 073906-C#-4...          | Beatrice Leas Coll Tr N 7.500% 02/25/02.....  | 02/25/2002       | Redemption 100.0000.....  |                                 | 17,754        | 17,754     | 16,335      | 17,754                                                 | .27                                     |                                                                |                                                   |                                        | .0                                  | 324                                             |                                                   | 2.....                     |
| 079860-AB-8...          | Bellsouth Corp Nt 6.000% 10/15/11.....        | 01/28/2002       | Various.....              |                                 | 4,961,550     | 5,000,000  | 4,992,910   | 4,993,006                                              | .29                                     |                                                                |                                                   | (31,456)                               | (31,456)                            | .80,000                                         |                                                   | 1Z.....                    |
| 085790-AA-1...          | Berry Plastics Sr Sb Nt 12.250% 04/15/04..... | 01/07/2002       | BNP.....                  |                                 | 1,516,875     | 1,500,000  | 1,578,750   | 1,504,214                                              | (399)                                   |                                                                |                                                   | 12,661                                 | 12,661                              | .43,385                                         |                                                   | 4.....                     |
| 093662-AA-2...          | Block Financial Comp 6.750% 11/01/04.....     | 03/19/2002       | Salomon/Smith Barney..... |                                 | 10,350,600    | 10,000,000 | 9,986,000   | 9,994,130                                              | .451                                    |                                                                |                                                   | 356,470                                | 356,470                             | .264,375                                        |                                                   | 2.....                     |
| 09774Q-AA-5...          | Bombardier Capital Nts 6.000% 01/15/02.....   | 01/15/2002       | Maturity.....             |                                 | 4,750,000     | 4,750,000  | 4,740,215   | 4,750,000                                              | .137                                    |                                                                |                                                   |                                        | .0                                  | 142,500                                         |                                                   | 1.....                     |
| 126671-BX-3...          | CWL 98-13 B2 6.750% 08/25/28.....             | 03/01/2002       | Paydown.....              |                                 | 5,134         | 5,134      | 4,385       | 5,134                                                  | .633                                    |                                                                |                                                   |                                        | .0                                  | .58                                             |                                                   | 2.....                     |
| 126691-5U-4...          | INMC/RAST/CWHL 97-A6 B1 7.250% 09/25/12.....  | 03/01/2002       | Paydown.....              |                                 | 53,389        | 53,389     | 52,046      | 53,389                                                 | .945                                    |                                                                |                                                   |                                        | .0                                  | 642                                             |                                                   | 1PE.....                   |
| 126691-5V-2...          | INMC/RAST/CWHL 97-A6 B2 7.250% 09/25/12.....  | 03/01/2002       | Paydown.....              |                                 | 12,943        | 12,943     | 12,535      | 12,943                                                 | .282                                    |                                                                |                                                   |                                        | .0                                  | 156                                             |                                                   | 1PE.....                   |
| 126691-5W-0...          | INMC/RAST/CWHL 97-A6 B3 7.250% 09/25/12.....  | 03/01/2002       | Paydown.....              |                                 | 8,266         | 8,266      | 7,720       | 8,266                                                  | .362                                    |                                                                |                                                   |                                        | .0                                  | .99                                             |                                                   | 1.....                     |
| 12669A-ST-7...          | CWHL 99-A2 B1 6.250% 03/25/14.....            | 03/01/2002       | Paydown.....              |                                 | 28,951        | 28,951     | 28,458      | 28,951                                                 | .374                                    |                                                                |                                                   |                                        | .0                                  | 301                                             |                                                   | 1PE.....                   |
| 12669A-SU-4...          | CWHL 99-A2 B2 6.250% 03/25/14.....            | 03/01/2002       | Paydown.....              |                                 | 7,238         | 7,238      | 6,977       | 7,238                                                  | .188                                    |                                                                |                                                   |                                        | .0                                  | .75                                             |                                                   | 1PE.....                   |
| 12669A-SV-2...          | CWHL 99-A2 B3 6.250% 03/25/14.....            | 03/01/2002       | Paydown.....              |                                 | 4,606         | 4,606      | 4,237       | 4,606                                                  | .259                                    |                                                                |                                                   |                                        | .0                                  | .48                                             |                                                   | 2.....                     |
| 12669A-G4-0...          | CWHL 98-17 M 6.500% 11/25/13.....             | 03/01/2002       | Paydown.....              |                                 | 57,922        | 57,922     | 54,501      | 57,922                                                 | .2676                                   |                                                                |                                                   |                                        | .0                                  | 631                                             |                                                   | 1PE.....                   |
| 12669A-SN-5...          | CWHL 98-9 M 6.500% 07/25/13.....              | 03/01/2002       | Paydown.....              |                                 | 43,100        | 43,100     | 42,157      | 43,100                                                 | .791                                    |                                                                |                                                   |                                        | .0                                  | 470                                             |                                                   | 1PE.....                   |
| 12669A-SP-0...          | CWHL 98-9 B1 6.500% 07/25/13.....             | 03/01/2002       | Paydown.....              |                                 | 10,458        | 10,458     | 9,718       | 10,458                                                 | .580                                    |                                                                |                                                   |                                        | .0                                  | 114                                             |                                                   | 1PE.....                   |
| 12669A-Z2-3...          | CWHL 98-20 B2 6.750% 12/26/28.....            | 03/01/2002       | Paydown.....              |                                 | 4,699         | 4,699      | 4,001       | 4,699                                                  | .595                                    |                                                                |                                                   |                                        | .0                                  | .53                                             |                                                   | 2.....                     |
| 12669B-AV-4...          | Countrywide Home Loans 6.250% 05/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 16,693        | 16,693     | 16,315      | 16,693                                                 | .273                                    |                                                                |                                                   |                                        | .0                                  | 175                                             |                                                   | 1PE.....                   |
| 12669B-AW-2...          | Countrywide Home Loans 6.250% 05/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 5,564         | 5,564      | 5,364       | 5,564                                                  | .141                                    |                                                                |                                                   |                                        | .0                                  | .58                                             |                                                   | 1PE.....                   |
| 12669B-CW-0...          | Countrywide Home Loans 6.250% 07/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 40,426        | 40,426     | 39,838      | 40,426                                                 | .462                                    |                                                                |                                                   |                                        | .0                                  | 423                                             |                                                   | 1PE.....                   |
| 12669B-CX-8...          | Countrywide Home Loans 6.250% 08/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 17,018        | 17,018     | 16,531      | 17,018                                                 | .362                                    |                                                                |                                                   |                                        | .0                                  | 178                                             |                                                   | 1PE.....                   |
| 12669B-CY-6...          | Countrywide Home Loans 6.250% 08/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 12,763        | 12,763     | 11,828      | 12,763                                                 | .676                                    |                                                                |                                                   |                                        | .0                                  | 133                                             |                                                   | 2.....                     |
| 12669B-EZ-1...          | Countrywide Home Loans 6.500% 09/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 30,101        | 30,101     | 30,821      | 30,101                                                 | (702)                                   |                                                                |                                                   |                                        | .0                                  | 325                                             |                                                   | 1PE.....                   |
| 12669B-LK-6...          | Countrywide Home Loans 8.000% 01/25/30.....   | 03/01/2002       | Paydown.....              |                                 | 38,494        | 38,494     | 39,697      | 38,494                                                 | (1,186)                                 |                                                                |                                                   |                                        | .0                                  | 614                                             |                                                   | 1PE.....                   |
| 12669B-LV-2...          | Countrywide Home Loans 7.500% 01/25/29.....   | 03/01/2002       | Paydown.....              |                                 | 41,314        | 41,314     | 40,084      | 41,314                                                 | 1,089                                   |                                                                |                                                   |                                        | .0                                  | 517                                             |                                                   | 1PE.....                   |
| 12669B-N7-3...          | Countrywide Home Loans 6.919% 04/25/31.....   | 03/01/2002       | Paydown.....              |                                 | 13,355        | 13,355     | 13,195      | 13,355                                                 | .154                                    |                                                                |                                                   |                                        | .0                                  | 154                                             |                                                   | 1PE.....                   |
| 12669B-RR-5...          | Countrywide Home Loans 8.000% 07/25/30.....   | 03/01/2002       | Paydown.....              |                                 | 11,272        | 11,272     | 10,696      | 11,272                                                 | .533                                    |                                                                |                                                   |                                        | .0                                  | 151                                             |                                                   | 2.....                     |
| 149123-BG-5...          | Caterpillar Inc Nt 7.250% 09/15/09.....       | 02/28/2002       | Various.....              |                                 | 8,199,975     | 7,500,000  | 7,585,105   | 7,570,677                                              | (1,224)                                 |                                                                |                                                   | 629,298                                | 629,298                             | .256,771                                        |                                                   | 1PE.....                   |
| 16162T-AK-2...          | Chase Mtg Sec 98-S5 B1 6.500% 09/25/13.....   | 03/01/2002       | Paydown.....              |                                 | 17,996        | 17,996     | 16,708      | 17,996                                                 | 1,015                                   |                                                                |                                                   |                                        | .0                                  | 194                                             |                                                   | 1PE.....                   |
| 16162T-FH-4...          | Chase Mtg Sec 99-S3 M 6.250% 03/25/14.....    | 03/01/2002       | Paydown.....              |                                 | 16,172        | 16,172     | 15,947      | 16,172                                                 | .217                                    |                                                                |                                                   |                                        | .0                                  | 169                                             |                                                   | 1PE.....                   |
| 16162T-FJ-0...          | Chase Mtg Sec 99-S3 B1 6.250% 03/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 5,146         | 5,146      | 5,025       | 5,146                                                  | .111                                    |                                                                |                                                   |                                        | .0                                  | .54                                             |                                                   | 1PE.....                   |
| 16162T-FK-7...          | Chase Mtg Sec 99-S3 B2 6.250% 03/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 5,146         | 5,146      | 4,782       | 5,146                                                  | .250                                    |                                                                |                                                   |                                        | .0                                  | .54                                             |                                                   | 2.....                     |
| 16162T-JR-8...          | Chase Mtg Sec 99-S6 M 6.250% 04/25/14.....    | 03/01/2002       | Paydown.....              |                                 | 43,071        | 43,071     | 42,095      | 43,071                                                 | .710                                    |                                                                |                                                   |                                        | .0                                  | 448                                             |                                                   | 1PE.....                   |
| 16162T-JT-4...          | Chase Mtg Sec 99-S6 B2 6.250% 05/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 10,050        | 10,050     | 9,275       | 10,050                                                 | .534                                    |                                                                |                                                   |                                        | .0                                  | 105                                             |                                                   | 2.....                     |
| 16162T-KA-3...          | Chase Mtg Sec 99-S7 M 6.250% 06/25/14.....    | 03/01/2002       | Paydown.....              |                                 | 23,461        | 23,461     | 22,629      | 23,461                                                 | .606                                    |                                                                |                                                   |                                        | .0                                  | 243                                             |                                                   | 1PE.....                   |
| 16162T-KB-1...          | Chase Mtg Sec 99-S7 B1 6.250% 06/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 4,692         | 4,692      | 4,451       | 4,692                                                  | .173                                    |                                                                |                                                   |                                        | .0                                  | .49                                             |                                                   | 1PE.....                   |
| 16162T-LB-0...          | Chase Mtg Sec 99-S9 M 6.250% 07/25/14.....    | 03/01/2002       | Paydown.....              |                                 | 34,325        | 34,325     | 32,576      | 34,325                                                 | 1,275                                   |                                                                |                                                   |                                        | .0                                  | 359                                             |                                                   | 1PE.....                   |
| 16162T-LC-8...          | Chase Mtg Sec 99-S9 B1 6.250% 07/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 6,865         | 6,865      | 6,426       | 6,865                                                  | .318                                    |                                                                |                                                   |                                        | .0                                  | .72                                             |                                                   | 1PE.....                   |
| 16162T-LD-6...          | Chase Mtg Sec 99-S9 B2 6.250% 07/25/14.....   | 03/01/2002       | Paydown.....              |                                 | 8,009         | 8,009      | 7,178       | 8,009                                                  | .607                                    |                                                                |                                                   |                                        | .0                                  | .84                                             |                                                   | 2.....                     |
| 16162T-QG-4...          | Chase Mtg Sec 99-S13 B1 6.500% 10/25/14.....  | 03/01/2002       | Paydown.....              |                                 | 7,316         | 7,316      | 6,861       | 7,316                                                  | .381                                    |                                                                |                                                   |                                        | .0                                  | .79                                             |                                                   | 1PE.....                   |
| 16162T-XD-3...          | Chase Mtg Sec 01-S1 B1 7.250% 02/25/31.....   | 03/01/2002       | Paydown.....              |                                 | 5,813         | 5,813      | 5,685       | 5,813                                                  | .122                                    |                                                                |                                                   |                                        | .0                                  | .68                                             |                                                   | 1PE.....                   |
| 16162T-XN-1...          | Chase Mtg Sec 01-S3 M 6.500% 07/25/16.....    | 03/01/2002       | Paydown.....              |                                 | 8,538         | 8,538      | 8,315       | 8,538                                                  | .209                                    |                                                                |                                                   |                                        | .0                                  | .92                                             |                                                   | 1PE.....                   |
| 16162T-XP-6...          | Chase Mtg Sec 01-S3 B1 6.500% 07/25/16.....   | 03/01/2002       | Paydown.....              |                                 | 5,016         | 5,016      | 4,831       | 5,016                                                  | .178                                    |                                                                |                                                   |                                        | .0                                  | .54                                             |                                                   | 1PE.....                   |
| 16162T-XQ-4...          | Chase Mtg Sec 01-S3 B2 6.500% 07/25/16.....   | 03/01/2002       | Paydown.....              |                                 | 1,003         | 1,003      | 940         | 1,003                                                  | .62                                     |                                                                |                                                   |                                        | .0                                  | .11                                             |                                                   | 2.....                     |
| 172921-TD-0...          | CMSI 92-1 B 8.000% 01/25/22.....              | 03/25/2002       | Paydown.....              |                                 | 482,109       | 482,109    | 491,148     | 482,109                                                | (2,387)                                 |                                                                |                                                   |                                        | .0                                  | 6,865                                           |                                                   | 1.....                     |
| 172921-WG-9...          | CMSI 92-13 B 7.500% 07/25/07.....             | 03/01/2002       | Paydown.....              |                                 | 268,015       | 268,015    | 260,351     | 268,015                                                | 2,989                                   |                                                                |                                                   |                                        | .0                                  | 3,629                                           |                                                   | 1.....                     |

E05.2

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<br>Identification | Description                                   | Disposal<br>Date | Name of Purchaser        | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| 172953-F4-8...          | CMSI 01-6 B1 6.500% 05/25/29.....             | 03/01/2002       | Paydown.....             |                                 | 12,568        | 12,568    | 12,002      | 12,568                                                 | 548                                     |                                                                |                                                   |                                        | .0                                  | 136                                             |                                                   | 1PE.....                   |
| 172953-H9-5...          | CMSI 01-8 M 6.250% 05/25/16.....              | 03/01/2002       | Paydown.....             |                                 | 14,260        | 14,260    | 13,838      | 14,260                                                 | 403                                     |                                                                |                                                   |                                        | .0                                  | 148                                             |                                                   | 1PE.....                   |
| 172953-J2-8...          | CMSI 01-8 B1 6.250% 05/25/16.....             | 03/01/2002       | Paydown.....             |                                 | 8,318         | 8,318     | 7,983       | 8,318                                                  | 319                                     |                                                                |                                                   |                                        | .0                                  | 86                                              |                                                   | 1PE.....                   |
| 172953-P4-7...          | CMSI 01-11 M 6.250% 06/25/16.....             | 03/01/2002       | Paydown.....             |                                 | 24,353        | 24,353    | 23,839      | 24,353                                                 | 494                                     |                                                                |                                                   |                                        | .0                                  | 252                                             |                                                   | 1PE.....                   |
| 172953-P5-4...          | CMSI 01-11 B1 6.250% 06/25/16.....            | 03/01/2002       | Paydown.....             |                                 | 8,863         | 8,863     | 8,583       | 8,863                                                  | 268                                     |                                                                |                                                   |                                        | .0                                  | 92                                              |                                                   | 1PE.....                   |
| 172953-P6-2...          | CMSI 01-11 B2 6.250% 06/25/16.....            | 03/01/2002       | Paydown.....             |                                 | 8,863         | 8,863     | 8,358       | 8,863                                                  | 483                                     |                                                                |                                                   |                                        | .0                                  | 92                                              |                                                   | 2.....                     |
| 172953-PE-5...          | CMSI 99-6 M 6.468% 09/25/14.....              | 03/01/2002       | Paydown.....             |                                 | 32,155        | 32,155    | 30,957      | 32,155                                                 | 1,033                                   |                                                                |                                                   |                                        | .0                                  | 348                                             |                                                   | 1PE.....                   |
| 172953-PF-2...          | CMSI 99-6 B1 6.468% 09/25/14.....             | 03/01/2002       | Paydown.....             |                                 | 11,247        | 11,247    | 10,718      | 11,247                                                 | 455                                     |                                                                |                                                   |                                        | .0                                  | 122                                             |                                                   | 1PE.....                   |
| 172953-PX-3...          | CMSI 99-7 B1 7.000% 09/25/29.....             | 03/01/2002       | Paydown.....             |                                 | 6,411         | 6,411     | 6,222       | 6,411                                                  | 178                                     |                                                                |                                                   |                                        | .0                                  | 74                                              |                                                   | 1PE.....                   |
| 172953-ZR-5...          | CMSI 01-3 M 6.750% 03/25/16.....              | 03/01/2002       | Paydown.....             |                                 | 10,708        | 10,708    | 10,750      | 10,708                                                 | (37)                                    |                                                                |                                                   |                                        | .0                                  | 118                                             |                                                   | 1PE.....                   |
| 172953-ZS-3...          | CMSI 01-3 B1 6.750% 03/25/16.....             | 03/01/2002       | Paydown.....             |                                 | 5,766         | 5,766     | 5,726       | 5,766                                                  | 39                                      |                                                                |                                                   |                                        | .0                                  | 63                                              |                                                   | 1PE.....                   |
| 172953-ZT-1...          | CMSI 01-3 B2 6.750% 03/25/16.....             | 03/01/2002       | Paydown.....             |                                 | 3,295         | 3,295     | 3,185       | 3,295                                                  | 105                                     |                                                                |                                                   |                                        | .0                                  | 36                                              |                                                   | 2Z.....                    |
| 17453B-AE-1...          | Citizens Communications 7.625% 08/15/08.....  | 03/15/2002       | Tax Free Exchange.....   |                                 | 2,986,227     | 3,000,000 | 2,985,300   | 2,986,227                                              | 326                                     |                                                                |                                                   |                                        | .0                                  | 132,802                                         |                                                   | 2.....                     |
| 178780-AQ-5...          | CITYSCAPE 97-3 M2 7.840% 07/25/18.....        | 03/01/2002       | Paydown.....             |                                 | 297,093       | 297,093   | 296,954     | 297,093                                                | 836                                     |                                                                |                                                   |                                        | .0                                  | 3,831                                           |                                                   | 1PE.....                   |
| 200505-AA-3...          | Commemorative Brands Sr 11.000% 01/15/07..... | 03/22/2002       | Various.....             |                                 | 1,630,000     | 2,000,000 | 2,002,500   | 2,001,269                                              | (71)                                    |                                                                |                                                   | (371,269)                              | (371,269)                           | 142,694                                         |                                                   | 5.....                     |
| 21075W-EG-6...          | Contimortgage 1997-1 M2 7.670% 03/15/28.....  | 03/15/2002       | Various.....             |                                 | 21,546        | 21,546    | 21,546      | 21,546                                                 |                                         |                                                                |                                                   |                                        | .0                                  | 8,895                                           |                                                   | 5.....                     |
| 210805-AM-9...          | Conti Airins Pass Thru 6.940% 10/15/13.....   | 01/15/2002       | Various.....             |                                 | 490,803       | 490,803   | 474,765     | 490,803                                                | 10,451                                  |                                                                |                                                   |                                        | .0                                  | 8,515                                           |                                                   | 2.....                     |
| 210805-AN-7...          | Conti Airins Pass Thru 7.820% 04/15/15.....   | 01/15/2002       | Various.....             |                                 | 196,322       | 196,322   | 196,862     | 196,322                                                | (342)                                   |                                                                |                                                   |                                        | .0                                  | 3,838                                           |                                                   | 2PE.....                   |
| 210805-BV-8...          | Conti Airins 97-4B 6.900% 07/02/18.....       | 01/02/2002       | Redemption 100.0000..... |                                 | 95,946        | 95,946    | 101,614     | 95,946                                                 | (4,492)                                 |                                                                |                                                   |                                        | .0                                  | 3,310                                           |                                                   | 2.....                     |
| 221643-AA-7...          | Cott Beverages Nt 8.000% 12/15/11.....        | 02/11/2002       | Lehman.....              |                                 | 2,040,000     | 2,000,000 | 1,949,980   | 1,950,463                                              | 386                                     |                                                                |                                                   | 89,537                                 | 89,537                              | 23,556                                          |                                                   | 4.....                     |
| 22540A-PQ-5...          | WAMU 99-WM2 1M1 6.250% 11/19/14.....          | 03/01/2002       | Paydown.....             |                                 | 58,682        | 58,682    | 58,205      | 58,682                                                 | 453                                     |                                                                |                                                   |                                        | .0                                  | 615                                             |                                                   | 1PE.....                   |
| 22540A-PR-3...          | WAMU 99-WM2 1M2 6.250% 11/19/14.....          | 03/01/2002       | Paydown.....             |                                 | 10,805        | 10,805    | 10,613      | 10,805                                                 | 180                                     |                                                                |                                                   |                                        | .0                                  | 113                                             |                                                   | 1PE.....                   |
| 22540A-PU-6...          | WAMU 99-WM2 2M1 7.000% 11/19/14.....          | 03/01/2002       | Paydown.....             |                                 | 38,801        | 38,801    | 39,655      | 38,801                                                 | (778)                                   |                                                                |                                                   |                                        | .0                                  | 453                                             |                                                   | 1PE.....                   |
| 22540A-PV-4...          | WAMU 99-WM2 2M2 7.000% 11/19/14.....          | 03/01/2002       | Paydown.....             |                                 | 7,146         | 7,146     | 7,242       | 7,146                                                  | (87)                                    |                                                                |                                                   |                                        | .0                                  | 83                                              |                                                   | 1PE.....                   |
| 231907-FT-8...          | Disney Tr Certs 96-403 7.200% 01/10/07.....   | 01/10/2002       | Redemption 100.0000..... |                                 | 238,934       | 238,934   | 238,777     | 238,934                                                | 96                                      |                                                                |                                                   |                                        | .0                                  | 8,602                                           |                                                   | 1PE.....                   |
| 23321P-XX-1...          | DLJMA 96-Q4 B1 7.250% 03/25/26.....           | 03/01/2002       | Paydown.....             |                                 | 8,341         | 8,341     | 8,018       | 8,341                                                  | 277                                     |                                                                |                                                   |                                        | .0                                  | 90                                              |                                                   | 2PE.....                   |
| 23323C-BU-8...          | DLJMA 00-D A 11.552% 09/25/30.....            | 03/01/2002       | Paydown.....             |                                 | 102,325       | 102,325   | 102,325     | 102,325                                                |                                         |                                                                |                                                   |                                        | .0                                  | 4,014                                           |                                                   | 1PE.....                   |
| 23333R-AA-8...          | DTE Burns Harbor 6.570% 01/30/03.....         | 01/30/2002       | Redemption 100.0000..... |                                 | 470,000       | 470,000   | 470,000     | 470,000                                                |                                         |                                                                |                                                   |                                        | .0                                  | 15,440                                          |                                                   | 3.....                     |
| 235863-AA-5...          | Danbury Bldg Accpt Crp 7.860% 11/01/02.....   | 02/01/2002       | Various.....             |                                 | 298,326       | 298,326   | 299,097     | 298,326                                                | (87)                                    |                                                                |                                                   |                                        | .0                                  | 3,917                                           |                                                   | 1.....                     |
| 247367-AS-4...          | Delta Airins 01-1 6.619% 03/18/11.....        | 03/18/2002       | Redemption 100.0000..... |                                 | 195,533       | 195,533   | 195,533     | 195,533                                                |                                         |                                                                |                                                   |                                        | .0                                  | 6,507                                           |                                                   | 1PE.....                   |
| 24763L-FY-1...          | DELHE 99-3 M1 7.600% 01/15/30.....            | 03/14/2002       | JP Morgan.....           |                                 | 5,117,188     | 5,000,000 | 4,844,475   | 4,887,122                                              | 4,375                                   |                                                                |                                                   | 230,065                                | 230,065                             | 114,000                                         |                                                   | 1PE.....                   |
| 25243E-AA-1...          | Diageo Capital PLC Nt 7.250% 11/01/09.....    | 01/09/2002       | DB Alex Brown.....       |                                 | 5,425,850     | 5,000,000 | 5,001,050   | 5,000,893                                              | (3)                                     |                                                                |                                                   | 424,957                                | 424,957                             | 73,507                                          |                                                   | 1PE.....                   |
| 252567-AA-0...          | Diamond Cable Commun Co 13.250% 09/30/04..... | 01/31/2002       | Various.....             |                                 | 645,000       | 2,000,000 | 520,000     | 520,000                                                |                                         |                                                                |                                                   | 125,000                                | 125,000                             | 91,646                                          |                                                   | 5.....                     |
| 25500P-AE-6...          | DITECH 97-1 M1 7.250% 01/15/24.....           | 03/01/2002       | Paydown.....             |                                 | 1,484,301     | 1,484,301 | 1,506,565   | 1,484,301                                              | (11,544)                                |                                                                |                                                   |                                        | .0                                  | 17,990                                          |                                                   | 1PE.....                   |
| 25500P-AP-1...          | DITECH 98-1 M1 7.250% 10/15/20.....           | 03/15/2002       | Paydown.....             |                                 | 1,457,241     | 1,457,241 | 1,456,565   | 1,457,241                                              | 458                                     |                                                                |                                                   |                                        | .0                                  | 19,644                                          |                                                   | 1PE.....                   |
| 260543-BP-7...          | Dow Chemical Nt 5.750% 12/15/08.....          | 01/10/2002       | Bank of America.....     |                                 | 5,002,200     | 5,000,000 | 4,999,700   | 4,999,707                                              | 3                                       |                                                                |                                                   | 2,493                                  | 2,493                               | 25,556                                          |                                                   | 1Z.....                    |
| 26439X-AD-5...          | Duke Energy Field Svcs 6.875% 02/01/11.....   | 01/23/2002       | UBS Warburg.....         |                                 | 4,995,000     | 5,000,000 | 4,989,650   | 4,990,374                                              | 56                                      |                                                                |                                                   | 4,626                                  | 4,626                               | 169,010                                         |                                                   | 2PE.....                   |
| 26441Y-AD-9...          | Duke-Weeks Realty Corp 6.950% 03/15/11.....   | 03/07/2002       | DB Alex Brown.....       |                                 | 3,034,140     | 3,000,000 | 2,997,330   | 2,997,620                                              | 36                                      |                                                                |                                                   | 36,520                                 | 36,520                              | 102,513                                         |                                                   | 2PE.....                   |
| 291701-AR-1...          | Empire Funding 97-2 M2 8.030% 09/25/23.....   | 03/01/2002       | Paydown.....             |                                 | 1,947,916     | 1,947,916 | 1,947,003   | 1,947,916                                              | 4,652                                   |                                                                |                                                   |                                        | .0                                  | 24,224                                          |                                                   | 2PE.....                   |
| 291701-BC-3...          | Empire Funding 97-3 B1 7.750% 04/25/23.....   | 03/01/2002       | Paydown.....             |                                 | 385,950       | 385,950   | 385,731     | 385,950                                                | 1,026                                   |                                                                |                                                   |                                        | .0                                  | 4,806                                           |                                                   | 2PE.....                   |
| 291701-BX-7...          | Empire Funding 97-5 B1 8.490% 04/25/24.....   | 03/01/2002       | Paydown.....             |                                 | 338,606       | 338,606   | 344,532     | 338,606                                                | (2,589)                                 |                                                                |                                                   |                                        | .0                                  | 4,353                                           |                                                   | 2PE.....                   |
| 33632*-UE-5...          | Baker Hughes Pass-Thru 8.036% 09/28/15.....   | 03/28/2002       | Redemption 100.0000..... |                                 | 19,134        | 19,134    | 19,134      | 19,134                                                 |                                         |                                                                |                                                   |                                        | .0                                  | 769                                             |                                                   | 1.....                     |
| 33762S-AA-5...          | FPLUS 1998-A 8.500% 04/15/28.....             | 03/15/2002       | Paydown.....             |                                 | 529,682       | 529,682   | 527,282     | 529,682                                                | 481                                     |                                                                |                                                   |                                        | .0                                  |                                                 |                                                   | 2.....                     |
| 337925-BQ-3...          | FPLUS 97-2 B1 7.930% 04/10/23.....            | 03/01/2002       | Paydown.....             |                                 | 972,117       | 972,117   | 971,669     | 972,117                                                | 1,167                                   |                                                                |                                                   |                                        | .0                                  | 12,370                                          |                                                   | 2PE.....                   |
| 337925-CP-4...          | FPLUS 97-4 M2 7.330% 09/11/23.....            | 02/15/2002       | Lehman.....              |                                 | 6,067,631     | 5,909,263 | 5,906,290   | 5,903,356                                              | (114)                                   |                                                                |                                                   | 164,275                                | 164,275                             | 96,256                                          |                                                   | 1PE.....                   |
| 337925-CP-4...          | FPLUS 97-4 M2 7.330% 09/11/23.....            | 02/01/2002       | Paydown.....             |                                 | 575,308       | 575,308   | 575,019     | 575,308                                                | 564                                     |                                                                |                                                   |                                        | .0                                  | 5,172                                           |                                                   | 1PE.....                   |
| 360922-AA-6...          | FAST 96-1 A 8.000% 10/28/33.....              | 02/21/2002       | Bear Stearns.....        |                                 | 349,984       | 349,984   | 250,567     | 318,889                                                | 1,802                                   |                                                                |                                                   | 31,095                                 | 31,095                              |                                                 |                                                   | 2.....                     |
| 360922-AA-6...          | FAST 96-1 A 8.000% 10/28/33.....              | 02/20/2002       | Paydown.....             |                                 | 2,105,882     | 2,105,882 | 1,507,680   | 2,105,882                                              | 197,941                                 |                                                                |                                                   |                                        | .0                                  |                                                 |                                                   | 2.....                     |
| 36157N-FY-5...          | GECMS 00-5 M 7.250% 04/25/15.....             | 03/01/2002       | Paydown.....             |                                 | 15,092        | 15,092    | 14,820      | 15,092                                                 | 230                                     |                                                                |                                                   |                                        | .0                                  | 184                                             |                                                   | 1PE.....                   |
| 36157N-FZ-2...          | GECMS 00-5 B1 7.250% 04/25/15.....            | 03/01/2002       | Paydown.....             |                                 | 4,590         | 4,590     | 4,458       | 4,590                                                  | 109                                     |                                                                |                                                   |                                        | .0                                  | 56                                              |                                                   | 1PE.....                   |

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<br>Identification | Description                                  | Disposal<br>Date | Name of Purchaser         | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| 36157N-GA-6...          | GECMS 00-5 B2 7.250% 04/25/15.....           | 03/01/2002       | Paydown.....              |                                 | 3,938         | 3,938      | 3,733       | 3,938                                                  | 167                                     |                                                                |                                                   |                                        | .0                                  | 48                                              |                                                   | 2.....                     |
| 36157N-HV-9...          | GECMS 00-8 M 7.500% 06/25/15.....            | 03/01/2002       | Paydown.....              |                                 | 12,236        | 12,236     | 11,969      | 12,236                                                 | 233                                     |                                                                |                                                   |                                        | .0                                  | 152                                             |                                                   | 1PE.....                   |
| 36157N-HW-7...          | GECMS 00-8 B1 7.500% 06/25/15.....           | 03/01/2002       | Paydown.....              |                                 | 4,508         | 4,508      | 4,358       | 4,508                                                  | 128                                     |                                                                |                                                   |                                        | .0                                  | 56                                              |                                                   | 1PE.....                   |
| 36157N-HX-5...          | GECMS 00-8 B2 7.500% 06/25/15.....           | 03/01/2002       | Paydown.....              |                                 | 3,859         | 3,859      | 3,642       | 3,859                                                  | 196                                     |                                                                |                                                   |                                        | .0                                  | 48                                              |                                                   | 2.....                     |
| 36157N-LS-1...          | GECMS 00-10 B2 7.750% 09/25/30.....          | 03/01/2002       | Paydown.....              |                                 | 4,458         | 4,458      | 4,159       | 4,458                                                  | 276                                     |                                                                |                                                   |                                        | .0                                  | 58                                              |                                                   | 2.....                     |
| 36157N-MD-3...          | GECMS 00-12 M 7.250% 10/25/15.....           | 03/01/2002       | Paydown.....              |                                 | 9,948         | 9,948      | 9,765       | 9,948                                                  | 163                                     |                                                                |                                                   |                                        | .0                                  | 119                                             |                                                   | 1PE.....                   |
| 36157N-ME-1...          | GECMS 00-12 B1 7.250% 10/25/15.....          | 03/01/2002       | Paydown.....              |                                 | 5,310         | 5,310      | 5,142       | 5,310                                                  | 147                                     |                                                                |                                                   |                                        | .0                                  | 63                                              |                                                   | 1PE.....                   |
| 36157N-MF-8...          | GECMS 00-12 B2 7.250% 10/25/15.....          | 03/01/2002       | Paydown.....              |                                 | 4,638         | 4,638      | 4,372       | 4,638                                                  | 230                                     |                                                                |                                                   |                                        | .0                                  | 55                                              |                                                   | 2.....                     |
| 36157R-4H-5...          | GECMS 99-16 M 6.500% 07/25/14.....           | 03/01/2002       | Paydown.....              |                                 | 19,440        | 19,440     | 18,647      | 19,440                                                 | 586                                     |                                                                |                                                   |                                        | .0                                  | 211                                             |                                                   | 1PE.....                   |
| 36157R-4J-1...          | GECMS 99-16 B1 6.500% 07/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 7,128         | 7,128      | 6,743       | 7,128                                                  | 281                                     |                                                                |                                                   |                                        | .0                                  | 78                                              |                                                   | 1PE.....                   |
| 36157R-4K-8...          | GECMS 99-16 B2 6.500% 07/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 7,128         | 7,128      | 6,473       | 7,128                                                  | 476                                     |                                                                |                                                   |                                        | .0                                  | 78                                              |                                                   | 2.....                     |
| 36157R-4S-1...          | GECMS 99-19 M 6.500% 10/25/14.....           | 03/01/2002       | Paydown.....              |                                 | 14,265        | 14,265     | 13,218      | 14,265                                                 | 762                                     |                                                                |                                                   |                                        | .0                                  | 155                                             |                                                   | 1PE.....                   |
| 36157R-4T-9...          | GECMS 99-19 B1 6.500% 10/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 5,348         | 5,348      | 4,888       | 5,348                                                  | 334                                     |                                                                |                                                   |                                        | .0                                  | 58                                              |                                                   | 1PE.....                   |
| 36157R-4U-6...          | GECMS 99-19 B2 6.500% 10/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 5,348         | 5,348      | 4,719       | 5,348                                                  | 456                                     |                                                                |                                                   |                                        | .0                                  | 58                                              |                                                   | 2.....                     |
| 36157R-6P-5...          | GECMS 99-21 M 6.750% 11/25/14.....           | 03/01/2002       | Paydown.....              |                                 | 14,906        | 14,906     | 14,228      | 14,906                                                 | 528                                     |                                                                |                                                   |                                        | .0                                  | 169                                             |                                                   | 1PE.....                   |
| 36157R-6Q-3...          | GECMS 99-21 B1 6.750% 11/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 9,937         | 9,937      | 9,381       | 9,937                                                  | 431                                     |                                                                |                                                   |                                        | .0                                  | 112                                             |                                                   | 1PE.....                   |
| 36157R-6R-1...          | GECMS 99-21 B2 6.750% 11/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 4,969         | 4,969      | 4,466       | 4,969                                                  | 388                                     |                                                                |                                                   |                                        | .0                                  | 56                                              |                                                   | 2.....                     |
| 36157R-C5-2...          | GECMS 99-4 B1 6.250% 03/25/14.....           | 03/01/2002       | Paydown.....              |                                 | 7,076         | 7,076      | 6,863       | 7,076                                                  | 153                                     |                                                                |                                                   |                                        | .0                                  | 74                                              |                                                   | 1PE.....                   |
| 36157R-P2-5...          | GECMS 99-10 M 6.250% 04/25/14.....           | 03/01/2002       | Paydown.....              |                                 | 20,923        | 20,923     | 20,573      | 20,923                                                 | 265                                     |                                                                |                                                   |                                        | .0                                  | 219                                             |                                                   | 1PE.....                   |
| 36157R-P3-3...          | GECMS 99-10 B1 6.250% 04/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 8,131         | 8,131      | 7,885       | 8,131                                                  | 178                                     |                                                                |                                                   |                                        | .0                                  | 85                                              |                                                   | 1PE.....                   |
| 36157R-P4-1...          | GECMS 99-10 B2 6.250% 04/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 6,966         | 6,966      | 6,484       | 6,966                                                  | 339                                     |                                                                |                                                   |                                        | .0                                  | 73                                              |                                                   | 2.....                     |
| 36157R-SP-1...          | GECMS 98-16 B2 6.500% 10/25/13.....          | 03/01/2002       | Paydown.....              |                                 | 8,030         | 8,030      | 7,240       | 8,030                                                  | 605                                     |                                                                |                                                   |                                        | .0                                  | 88                                              |                                                   | 2.....                     |
| 36157R-VL-5...          | GECMS 98-22 M 6.000% 11/25/13.....           | 03/01/2002       | Paydown.....              |                                 | 19,207        | 19,207     | 17,495      | 19,207                                                 | 1,345                                   |                                                                |                                                   |                                        | .0                                  | 192                                             |                                                   | 1PE.....                   |
| 36157R-WM-3...          | GECMS 98-22 B1 6.000% 11/25/13.....          | 03/01/2002       | Paydown.....              |                                 | 6,398         | 6,398      | 6,229       | 6,398                                                  | 164                                     |                                                                |                                                   |                                        | .0                                  | 64                                              |                                                   | 1PE.....                   |
| 36157R-X5-9...          | GECMS 99-12 M 6.250% 07/25/14.....           | 03/01/2002       | Paydown.....              |                                 | 22,044        | 22,044     | 21,482      | 22,044                                                 | 415                                     |                                                                |                                                   |                                        | .0                                  | 231                                             |                                                   | 1PE.....                   |
| 36157R-X6-7...          | GECMS 99-12 B1 6.250% 07/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 8,586         | 8,586      | 8,252       | 8,586                                                  | 241                                     |                                                                |                                                   |                                        | .0                                  | 90                                              |                                                   | 1PE.....                   |
| 36157R-X7-5...          | GECMS 99-12 B2 6.250% 07/25/14.....          | 03/01/2002       | Paydown.....              |                                 | 7,352         | 7,352      | 6,744       | 7,352                                                  | 431                                     |                                                                |                                                   |                                        | .0                                  | 77                                              |                                                   | 2.....                     |
| 36157R-XV-2...          | GECMS 1998-26 B2 6.250% 02/25/14.....        | 03/01/2002       | Paydown.....              |                                 | 6,302         | 6,302      | 5,872       | 6,302                                                  | 274                                     |                                                                |                                                   |                                        | .0                                  | 66                                              |                                                   | 2.....                     |
| 36185N-CZ-1...          | GMACM 00-J2 M3 7.750% 08/25/30.....          | 03/01/2002       | Paydown.....              |                                 | 1,974         | 1,974      | 1,848       | 1,974                                                  | 116                                     |                                                                |                                                   |                                        | .0                                  | 26                                              |                                                   | 2.....                     |
| 36226M-AD-5...          | GRMT 01-1A A4 7.300% 05/20/20.....           | 03/05/2002       | Goldman Sachs.....        |                                 | 4,105,000     | 4,000,000  | 4,000,167   | 3,999,380                                              | (144)                                   |                                                                |                                                   | 105,620                                | 105,620                             | 78,678                                          |                                                   | 1PE.....                   |
| 368841-AA-0...          | Gen Amer Trns Ser 91 14 9.180% 03/11/11..... | 03/11/2002       | Redemption 100.0000.....  |                                 | 117,934       | 117,934    | 117,934     | 117,934                                                |                                         |                                                                |                                                   |                                        | .0                                  | 5,413                                           |                                                   | 2PE.....                   |
| 370425-RW-2...          | GMAC Nt 6.125% 09/15/06.....                 | 01/23/2002       | Various.....              |                                 | 10,001,100    | 10,000,000 | 9,975,300   | 9,976,977                                              | 335                                     |                                                                |                                                   | 24,123                                 | 24,123                              | 231,389                                         |                                                   | 1PE.....                   |
| 373872-AC-4...          | GACC 97-1 A 7.950% 08/28/30.....             | 03/01/2002       | Paydown.....              |                                 | 366,975       | 366,975    | 348,626     | 366,975                                                | 12,520                                  |                                                                |                                                   |                                        | .0                                  | 4,708                                           |                                                   | 2.....                     |
| 38141G-AA-2...          | Goldman Sachs Group Inc 6.650% 05/15/09..... | 03/08/2002       | BNP.....                  |                                 | 5,066,150     | 5,000,000  | 4,682,350   | 4,719,420                                              | 5,669                                   |                                                                |                                                   | 346,730                                | 346,730                             | 108,063                                         |                                                   | 1.....                     |
| 408625-AA-9...          | John Q Hammons Hotels 1 8.875% 02/15/04..... | 03/11/2002       | BNY Capital.....          |                                 | 1,246,875     | 1,250,000  | 1,171,875   | 1,213,919                                              | 3,293                                   |                                                                |                                                   | 32,956                                 | 32,956                              | 64,405                                          |                                                   | 4.....                     |
| 438516-AN-6...          | Honeywell International 6.125% 11/01/11..... | 01/08/2002       | DB Alex Brown.....        |                                 | 4,972,200     | 5,000,000  | 4,993,350   | 4,993,452                                              | 14                                      |                                                                |                                                   | (21,252)                               | (21,252)                            | 60,399                                          |                                                   | 1Z.....                    |
| 44472#-AB-9...          | Huish Detergents 1st Mt 9.267% 04/01/10..... | 03/01/2002       | Various.....              |                                 | 71,760        | 71,760     | 71,760      | 71,760                                                 |                                         |                                                                |                                                   |                                        | .0                                  | 1,118                                           |                                                   | 2.....                     |
| 44926M-BH-2...          | ICIFC 97-2 B1 8.000% 07/25/28.....           | 03/01/2002       | Paydown.....              |                                 | 18,985        | 18,985     | 19,708      | 18,985                                                 | (544)                                   |                                                                |                                                   |                                        | .0                                  | 253                                             |                                                   | 1PE.....                   |
| 45254S-AF-3...          | IMPAC Secured Assets CM 7.580% 07/25/25..... | 03/01/2002       | Paydown.....              |                                 | 587,635       | 587,635    | 587,478     | 587,635                                                | 996                                     |                                                                |                                                   |                                        | .0                                  | 6,334                                           |                                                   | 1PE.....                   |
| 477122-AC-9...          | Jet Eqpt Tr B1 144A 10.910% 06/15/06.....    | 01/11/2002       | Redemption 100.0000.....  |                                 | 824           | 824        | 982         | 824                                                    | (67)                                    |                                                                |                                                   |                                        | .0                                  |                                                 |                                                   | 4.....                     |
| 49228R-AC-7...          | Kern River Funding Nt 6.676% 07/31/16.....   | 03/31/2002       | Various.....              |                                 | 53,922        | 53,922     | 54,069      | 53,922                                                 | (141)                                   |                                                                |                                                   |                                        | .0                                  | 600                                             |                                                   | 1.....                     |
| 49337E-AA-8...          | Keyspan Gas East Nt 7.875% 02/01/10.....     | 02/28/2002       | UBS Warburg.....          |                                 | 5,609,300     | 5,000,000  | 4,991,800   | 4,993,032                                              | 110                                     |                                                                |                                                   | 616,268                                | 616,268                             | 234,063                                         |                                                   | 1PE.....                   |
| 524908-CK-4...          | Lehman Brothers Hldgs N 8.250% 06/15/07..... | 02/28/2002       | Salomon/Smith Barney..... |                                 | 5,588,150     | 5,000,000  | 5,175,950   | 5,145,694                                              | (3,910)                                 |                                                                |                                                   | 442,456                                | 442,456                             | 91,667                                          |                                                   | 1PE.....                   |
| 52518R-AU-0...          | LSSC 00-2 A 7.500% 10/25/19.....             | 02/01/2002       | Paydown.....              |                                 | 140,318       | 140,318    | 140,318     | 140,318                                                |                                         |                                                                |                                                   |                                        | .0                                  | 1,322                                           |                                                   | 1PE.....                   |
| 53184N-AM-8...          | Life Financial 97-3 M1 7.760% 04/25/24.....  | 03/01/2002       | Paydown.....              |                                 | 831,920       | 831,920    | 831,520     | 831,920                                                | 2,270                                   |                                                                |                                                   |                                        | .0                                  | 10,122                                          |                                                   | 1PE.....                   |
| 546347-AA-3...          | Louisiana Pacific Nt 8.500% 08/15/05.....    | 03/06/2002       | Various.....              |                                 | 3,045,000     | 3,000,000  | 2,988,540   | 2,991,575                                              | 382                                     |                                                                |                                                   | 53,425                                 | 53,425                              | 144,500                                         |                                                   | 3.....                     |
| 55265K-BB-4...          | MASTR 01-2 B1 6.250% 11/25/16.....           | 03/01/2002       | Paydown.....              |                                 | 23,200        | 23,200     | 23,590      | 23,200                                                 | (385)                                   |                                                                |                                                   |                                        | .0                                  | 242                                             |                                                   | 1PE.....                   |
| 55265K-BC-2...          | MASTR 01-2 B2 6.250% 11/25/16.....           | 03/01/2002       | Paydown.....              |                                 | 7,253         | 7,253      | 7,292       | 7,253                                                  | (38)                                    |                                                                |                                                   |                                        | .0                                  | 76                                              |                                                   | 1PE.....                   |
| 55265K-BD-0...          | MASTR 01-2 B3 6.250% 11/25/16.....           | 02/01/2002       | Paydown.....              |                                 | 3,846         | 3,846      | 3,760       | 3,846                                                  | 85                                      |                                                                |                                                   |                                        | .0                                  | 30                                              |                                                   | 2Z.....                    |
| 55337*-AA-6...          | Mobil Producing Nigeria 8.625% 02/02/06..... | 02/02/2002       | Redemption 100.0000.....  |                                 | 416,667       | 416,667    | 416,667     | 416,667                                                |                                         |                                                                |                                                   |                                        | .0                                  | 17,969                                          |                                                   | 2.....                     |

E05.4

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<br>Identification | Description                                  | Disposal<br>Date | Name of Purchaser        | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| 57634N-AK-9...          | Master Financial Asset 7.800% 01/20/29.....  | 03/01/2002       | Paydown.....             |                                 | 907,101       | 907,101    | 885,132     | 907,101                                                | 18,558                                  |                                                                |                                                   |                                        | .0                                  | 11,158                                          |                                                   | 1PE.....                   |
| 57634N-AW-3...          | Master Financial Asset 7.540% 04/20/29.....  | 03/01/2002       | Paydown.....             |                                 | 573,720       | 573,720    | 573,464     | 573,720                                                | 1,061                                   |                                                                |                                                   |                                        | .0                                  | 6,833                                           |                                                   | 1PE.....                   |
| 585166-AW-1...          | MEGO 97-3 M2 7.670% 08/25/23.....            | 03/01/2002       | Paydown.....             |                                 | 514,709       | 514,709    | 514,628     | 514,709                                                | 1,392                                   |                                                                |                                                   |                                        | .0                                  | 6,493                                           |                                                   | 1PE.....                   |
| 585166-BE-0...          | MEGO 97-4 CTF\$ 7.950% 09/25/23.....         | 03/01/2002       | Paydown.....             |                                 | 279,122       | 279,122    | 278,642     | 279,122                                                | 889                                     |                                                                |                                                   |                                        | .0                                  | 3,649                                           |                                                   | 2PE.....                   |
| 589929-ET-1...          | MLMI 92-MH1 B 7.690% 03/25/19.....           | 03/01/2002       | Paydown.....             |                                 | 323,624       | 323,624    | 304,206     | 323,624                                                | 13,651                                  |                                                                |                                                   |                                        | .0                                  | 2,106                                           |                                                   | 2.....                     |
| 589929-MK-1...          | MLMI 96-C2 1.781% 10/25/26.....              | 03/01/2002       | Paydown.....             |                                 |               |            | 155,358     |                                                        | (119,529)                               |                                                                |                                                   |                                        | .0                                  | 4,596                                           |                                                   | 1.....                     |
| 589929-PK-8...          | MLMI 98-G1 M1 7.630% 02/25/27.....           | 03/01/2002       | Paydown.....             |                                 | 1,117,403     | 1,117,403  | 1,117,284   | 1,117,403                                              | 2,387                                   |                                                                |                                                   |                                        | .0                                  | 12,544                                          |                                                   | 1PE.....                   |
| 598135-AL-5...          | Midway Airlines EETC 7.140% 01/02/15.....    | 03/28/2002       | Various.....             |                                 | 2,309,365     | 2,309,365  | 2,309,365   | 2,309,365                                              |                                         |                                                                |                                                   |                                        | .0                                  | 126,936                                         |                                                   | 2.....                     |
| 617446-GL-7...          | Morgan Stanley DW Nt 6.100% 04/15/06.....    | 01/29/2002       | Various.....             |                                 | 6,730,270     | 6,500,000  | 6,508,190   | 6,507,788                                              | (112)                                   |                                                                |                                                   | 222,482                                | 222,482                             | 116,747                                         |                                                   | 1.....                     |
| 63857R-DG-4...          | NMFC 98-5 B3 6.000% 11/25/13.....            | 03/01/2002       | Paydown.....             |                                 | 12,922        | 12,922     | 11,904      | 12,922                                                 | 692                                     |                                                                |                                                   |                                        | .0                                  | 130                                             |                                                   | 2.....                     |
| 64038#-AA-6...          | NISCO Ser A Sr SF Nt 8.330% 09/30/04.....    | 03/31/2002       | Redemption 100.0000..... |                                 | 215,385       | 215,385    | 215,385     | 215,385                                                |                                         |                                                                |                                                   |                                        | .0                                  | 8,971                                           |                                                   | 2.....                     |
| 655844-AQ-1...          | Norfolk Southern Nt 7.250% 02/15/31.....     | 02/14/2002       | Various.....             |                                 | 10,481,400    | 10,000,000 | 9,951,150   | 9,951,991                                              | 66                                      |                                                                |                                                   | 529,409                                | 529,409                             | 372,569                                         |                                                   | 2.....                     |
| 667294-AB-8...          | NWA 96-1 B Pass Thru 8.070% 01/02/15.....    | 01/02/2002       | Redemption 100.0000..... |                                 | 72,661        | 72,661     | 72,661      | 72,661                                                 |                                         |                                                                |                                                   |                                        | .0                                  | 2,932                                           |                                                   | 3.....                     |
| 667294-AC-6...          | NWA 96-1 C Pass Thru 8.970% 01/02/15.....    | 01/02/2002       | Redemption 100.0000..... |                                 | 164,980       | 164,980    | 164,980     | 164,980                                                |                                         |                                                                |                                                   |                                        | .0                                  | 7,399                                           |                                                   | 3.....                     |
| 667294-AE-2...          | NWA 97-1 A Pass Thru 7.068% 07/02/17.....    | 01/02/2002       | Redemption 100.0000..... |                                 | 160,487       | 160,487    | 160,487     | 160,487                                                |                                         |                                                                |                                                   |                                        | .0                                  | 5,672                                           |                                                   | 2.....                     |
| 667294-AM-4...          | NWA Nt 7.575% 03/01/19.....                  | 03/01/2002       | Redemption 100.0000..... |                                 | 84,233        | 84,233     | 84,233      | 84,233                                                 |                                         |                                                                |                                                   |                                        | .0                                  | 3,190                                           |                                                   | 1.....                     |
| 66937N-T2-4...          | NSCOR 98-14 B3 6.500% 06/25/13.....          | 03/01/2002       | Paydown.....             |                                 | 8,169         | 8,169      | 7,380       | 8,169                                                  | 596                                     |                                                                |                                                   |                                        | .0                                  | 89                                              |                                                   | 2.....                     |
| 66937N-VR-6...          | NSCOR 97-20 M 6.750% 12/25/12.....           | 03/01/2002       | Paydown.....             |                                 | 22,486        | 22,486     | 22,461      | 22,486                                                 | 38                                      |                                                                |                                                   |                                        | .0                                  | 254                                             |                                                   | 1PE.....                   |
| 66937R-H5-1...          | Norwest Asset Securitie 6.500% 09/25/14..... | 03/01/2002       | Paydown.....             |                                 | 25,357        | 25,357     | 24,331      | 25,357                                                 | 765                                     |                                                                |                                                   |                                        | .0                                  | 276                                             |                                                   | 1PE.....                   |
| 66937R-H6-9...          | Norwest Asset Securitie 6.500% 09/25/14..... | 03/01/2002       | Paydown.....             |                                 | 9,660         | 9,660      | 9,115       | 9,660                                                  | 402                                     |                                                                |                                                   |                                        | .0                                  | 105                                             |                                                   | 1.....                     |
| 66937R-H7-7...          | Norwest Asset Securitie 6.500% 09/25/14..... | 03/01/2002       | Paydown.....             |                                 | 7,245         | 7,245      | 6,543       | 7,245                                                  | 515                                     |                                                                |                                                   |                                        | .0                                  | 79                                              |                                                   | 2.....                     |
| 66937R-Q5-1...          | Norwest Asset Securitie 6.750% 12/25/14..... | 03/01/2002       | Paydown.....             |                                 | 23,367        | 23,367     | 22,202      | 23,367                                                 | 881                                     |                                                                |                                                   |                                        | .0                                  | 265                                             |                                                   | 1PE.....                   |
| 66937R-Q6-9...          | Norwest Asset Securitie 6.750% 12/25/14..... | 03/01/2002       | Paydown.....             |                                 | 6,060         | 6,060      | 5,696       | 6,060                                                  | 275                                     |                                                                |                                                   |                                        | .0                                  | 69                                              |                                                   | 1PE.....                   |
| 66937R-Q7-7...          | Norwest Asset Securitie 6.750% 12/25/14..... | 03/01/2002       | Paydown.....             |                                 | 6,060         | 6,060      | 5,425       | 6,060                                                  | 476                                     |                                                                |                                                   |                                        | .0                                  | 69                                              |                                                   | 2.....                     |
| 66937R-UX-5...          | Norwest Asset Securitie 6.250% 06/25/14..... | 03/01/2002       | Paydown.....             |                                 | 29,420        | 29,420     | 28,413      | 29,420                                                 | 735                                     |                                                                |                                                   |                                        | .0                                  | 307                                             |                                                   | 1PE.....                   |
| 66937R-UY-3...          | Norwest Asset Securitie 6.250% 06/25/14..... | 03/01/2002       | Paydown.....             |                                 | 12,869        | 12,869     | 12,225      | 12,869                                                 | 463                                     |                                                                |                                                   |                                        | .0                                  | 134                                             |                                                   | 1PE.....                   |
| 66937R-XT-1...          | Norwest Asset Securitie 6.250% 07/25/14..... | 03/01/2002       | Paydown.....             |                                 | 31,885        | 31,885     | 30,067      | 31,885                                                 | 1,328                                   |                                                                |                                                   |                                        | .0                                  | 334                                             |                                                   | 1PE.....                   |
| 66937R-XU-8...          | Norwest Asset Securitie 6.250% 07/25/14..... | 03/01/2002       | Paydown.....             |                                 | 10,628        | 10,628     | 9,830       | 10,628                                                 | 581                                     |                                                                |                                                   |                                        | .0                                  | 111                                             |                                                   | 1PE.....                   |
| 66937R-XV-6...          | Norwest Asset Securitie 6.250% 07/25/14..... | 03/01/2002       | Paydown.....             |                                 | 10,628        | 10,628     | 9,433       | 10,628                                                 | 868                                     |                                                                |                                                   |                                        | .0                                  | 111                                             |                                                   | 2.....                     |
| 66988D-AA-6...          | NCAPS 01-C1 A 7.250% 01/26/31.....           | 03/26/2002       | Paydown.....             |                                 | 3,144,397     | 3,144,397  | 3,141,671   | 3,144,397                                              | 2,282                                   |                                                                |                                                   |                                        | .0                                  | 24,290                                          |                                                   | 1PE.....                   |
| 670670-AG-3...          | NYCTL 99-R A 8.211% 08/10/07.....            | 02/10/2002       | Paydown.....             |                                 | 261,273       | 261,273    | 261,273     | 261,273                                                |                                         |                                                                |                                                   |                                        | .0                                  | 5,477                                           |                                                   | 1PE.....                   |
| 677555-RT-3...          | Ohio Enterprse Fd 93-5 7.540% 06/01/13.....  | 03/01/2002       | Redemption 100.0000..... |                                 | 41,975        | 41,975     | 41,975      | 41,975                                                 |                                         |                                                                |                                                   |                                        | .0                                  | 791                                             |                                                   | 1PE.....                   |
| 677871-AA-3...          | Oil Enterprises Bonds 6.239% 06/30/08.....   | 03/31/2002       | Various.....             |                                 | 100,895       | 100,895    | 99,803      | 100,895                                                | 882                                     |                                                                |                                                   |                                        | .0                                  | 1,085                                           |                                                   | 1.....                     |
| 69348L-Y9-4...          | PNCMS 98-9 2AM 6.393% 09/25/13.....          | 03/01/2002       | Paydown.....             |                                 | 43,632        | 43,632     | 43,296      | 43,632                                                 | 280                                     |                                                                |                                                   |                                        | .0                                  | 467                                             |                                                   | 1PE.....                   |
| 69348R-EP-7...          | PNC Mortgage Sec Corp 9 6.250% 02/25/14..... | 03/01/2002       | Paydown.....             |                                 | 16,456        | 16,456     | 16,060      | 16,456                                                 | 284                                     |                                                                |                                                   |                                        | .0                                  | 171                                             |                                                   | 1PE.....                   |
| 69348R-EQ-5...          | PNC Mortgage Sec Corp 9 6.250% 02/25/14..... | 03/01/2002       | Paydown.....             |                                 | 3,291         | 3,291      | 3,168       | 3,291                                                  | 86                                      |                                                                |                                                   |                                        | .0                                  | 34                                              |                                                   | 1PE.....                   |
| 69348R-ER-3...          | PNC Mortgage Sec Corp 9 6.250% 02/25/14..... | 03/01/2002       | Paydown.....             |                                 | 3,291         | 3,291      | 3,001       | 3,291                                                  | 198                                     |                                                                |                                                   |                                        | .0                                  | 34                                              |                                                   | 2.....                     |
| 69348R-MP-8...          | PNC Mortgage Sec Corp 9 6.887% 07/25/29..... | 03/01/2002       | Paydown.....             |                                 | 35,713        | 35,713     | 32,449      | 35,713                                                 | 2,702                                   |                                                                |                                                   |                                        | .0                                  | 355                                             |                                                   | 1PE.....                   |
| 69360Q-AM-3...          | PSWHI 97-2 M2 7.940% 11/20/23.....           | 03/01/2002       | Paydown.....             |                                 | 775,988       | 775,988    | 778,985     | 775,988                                                | (1,625)                                 |                                                                |                                                   |                                        | .0                                  | 9,829                                           |                                                   | 1PE.....                   |
| 69573C-CN-3...          | PMAC 99-4 1B3 6.799% 07/28/24.....           | 03/01/2002       | Paydown.....             |                                 | 589,430       | 589,430    | 547,572     | 589,430                                                | 35,860                                  |                                                                |                                                   |                                        | .0                                  | 6,061                                           |                                                   | 1PE.....                   |
| 69573C-DR-3...          | PMAC 00-1 B2 7.750% 09/25/30.....            | 03/01/2002       | Paydown.....             |                                 | 1,836         | 1,836      | 1,685       | 1,836                                                  | 138                                     |                                                                |                                                   |                                        | .0                                  | 24                                              |                                                   | 2.....                     |
| 72817#-AA-6...          | Plaza Drive Prop (Lucen 6.700% 09/01/20..... | 03/01/2002       | Redemption 100.0000..... |                                 | 1,278         | 1,278      | 1,278       | 1,278                                                  |                                         |                                                                |                                                   |                                        | .0                                  | 43                                              |                                                   | 3.....                     |
| 743315-AG-8...          | Progressive Crp Nt 6.600% 01/15/04.....      | 03/12/2002       | McDonald.....            |                                 | 5,198,750     | 5,000,000  | 5,015,200   | 5,005,370                                              | (554)                                   |                                                                |                                                   | 193,380                                | 193,380                             | 220,000                                         |                                                   | 1PE.....                   |
| 743946-AQ-8...          | PHMS 93-K 2B 6.452% 12/28/08.....            | 03/01/2002       | Paydown.....             |                                 | 207,945       | 207,945    | 202,129     | 207,945                                                | 3,748                                   |                                                                |                                                   |                                        | .0                                  | 2,053                                           |                                                   | 1PE.....                   |
| 74434T-HB-6...          | PHMS 93-B 1B1 7.587% 04/28/23.....           | 03/01/2002       | Paydown.....             |                                 | 739,896       | 739,896    | 765,330     | 739,896                                                | (23,491)                                |                                                                |                                                   |                                        | .0                                  | 4,915                                           |                                                   | 1PE.....                   |
| 74434U-QE-7...          | PHMS 95-C B3 5.730% 09/25/03.....            | 02/01/2002       | Paydown.....             |                                 | 15,754        | 15,754     | 15,631      | 15,754                                                 | 32                                      |                                                                |                                                   |                                        | .0                                  | 159                                             |                                                   | 1PE.....                   |
| 74434U-YA-6...          | PHMS 96-3 M 6.750% 03/25/11.....             | 03/01/2002       | Paydown.....             |                                 | 50,605        | 50,605     | 50,699      | 50,605                                                 | (64)                                    |                                                                |                                                   |                                        | .0                                  | 572                                             |                                                   | 1PE.....                   |
| 74436J-BR-7...          | PSSF 93-5 B4B 7.820% 04/30/24.....           | 03/01/2002       | Paydown.....             |                                 | 921,436       | 921,436    | 947,927     | 921,436                                                | (25,371)                                |                                                                |                                                   |                                        | .0                                  | 5,874                                           |                                                   | 1PE.....                   |
| 760972-4M-8...          | RFMSI 1998-S29 M2 6.250% 12/25/13.....       | 03/01/2002       | Paydown.....             |                                 | 9,630         | 9,630      | 9,322       | 9,630                                                  | 207                                     |                                                                |                                                   |                                        | .0                                  | 100                                             |                                                   | 1PE.....                   |
| 760972-4N-6...          | RFMSI 1998-S29 M3 6.250% 12/25/13.....       | 03/01/2002       | Paydown.....             |                                 | 19,259        | 19,259     | 18,041      | 19,259                                                 | 793                                     |                                                                |                                                   |                                        | .0                                  | 200                                             |                                                   | 2.....                     |
| 760972-5Z-8...          | RFMSI 98-S31 M3 6.500% 12/25/28.....         | 03/01/2002       | Paydown.....             |                                 | 8,286         | 8,286      | 7,079       | 8,286                                                  | 1,039                                   |                                                                |                                                   |                                        | .0                                  | 90                                              |                                                   | 2.....                     |

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<br>Identification | Description                                  | Disposal<br>Date | Name of Purchaser               | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| 760972-6H-7...          | RFMSI 99-S1 M1 6.250% 01/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 30,011        | 30,011     | 29,699      | 30,011                                                 | 242                                     |                                                                |                                                   |                                        | .0                                  | 312                                             |                                                   | 1PE.....                   |
| 760972-6J-3...          | RFMSI 99-S1 M2 6.250% 01/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 12,358        | 12,358     | 12,060      | 12,358                                                 | 206                                     |                                                                |                                                   |                                        | .0                                  | 128                                             |                                                   | 1PE.....                   |
| 760972-6K-0...          | RFMSI 99-S1 M3 6.250% 01/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 12,358        | 12,358     | 11,586      | 12,358                                                 | 505                                     |                                                                |                                                   |                                        | .0                                  | 128                                             |                                                   | 2.....                     |
| 760972-6T-1...          | RFMSI 99-S6 M1 6.250% 02/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 32,688        | 32,688     | 31,550      | 32,688                                                 | 797                                     |                                                                |                                                   |                                        | .0                                  | 341                                             |                                                   | 1PE.....                   |
| 760972-6U-8...          | RFMSI 99-S6 M2 6.250% 02/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 13,460        | 13,460     | 12,813      | 13,460                                                 | 447                                     |                                                                |                                                   |                                        | .0                                  | 141                                             |                                                   | 1PE.....                   |
| 760972-6V-6...          | RFMSI 99-S6 M3 6.250% 02/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 13,460        | 13,460     | 12,265      | 13,460                                                 | 814                                     |                                                                |                                                   |                                        | .0                                  | 141                                             |                                                   | 2.....                     |
| 760972-7G-8...          | RFMSI 99-S22 m1 6.500% 10/25/14.....         | 03/01/2002       | Paydown.....                    |                                 | 15,761        | 15,761     | 14,712      | 15,761                                                 | 818                                     |                                                                |                                                   |                                        | .0                                  | 169                                             |                                                   | 1PE.....                   |
| 760972-7H-6...          | RFMSI 99-S22 M2 6.500% 10/25/14.....         | 03/01/2002       | Paydown.....                    |                                 | 6,129         | 6,129      | 5,649       | 6,129                                                  | 373                                     |                                                                |                                                   |                                        | .0                                  | 66                                              |                                                   | 1PE.....                   |
| 760972-7J-2...          | RFMSI 99-S22 M3 6.500% 10/25/14.....         | 03/01/2002       | Paydown.....                    |                                 | 6,129         | 6,129      | 5,411       | 6,129                                                  | 559                                     |                                                                |                                                   |                                        | .0                                  | 66                                              |                                                   | 2.....                     |
| 760972-YF-0...          | RFMSI 98-S16 M3 6.500% 07/25/13.....         | 03/01/2002       | Paydown.....                    |                                 | 9,658         | 9,658      | 8,711       | 9,658                                                  | 723                                     |                                                                |                                                   |                                        | .0                                  | 104                                             |                                                   | 2.....                     |
| 76110F-4Z-3...          | RALI 00-QS4 M2 7.500% 03/25/15.....          | 03/01/2002       | Paydown.....                    |                                 | 6,987         | 6,987      | 6,747       | 6,987                                                  | 205                                     |                                                                |                                                   |                                        | .0                                  | 87                                              |                                                   | 1PE.....                   |
| 76110F-6V-0...          | RALI 00-QS6 M3 7.750% 05/25/30.....          | 03/01/2002       | Paydown.....                    |                                 | 4,807         | 4,807      | 4,370       | 4,807                                                  | 401                                     |                                                                |                                                   |                                        | .0                                  | 61                                              |                                                   | 2.....                     |
| 76110F-H6-3...          | RALI 99-QS4 M2 6.250% 03/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 11,640        | 11,640     | 11,222      | 11,640                                                 | 301                                     |                                                                |                                                   |                                        | .0                                  | 121                                             |                                                   | 1PE.....                   |
| 76110F-H7-1...          | RALI 99-QS4 M3 6.250% 03/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 11,640        | 11,640     | 10,742      | 11,640                                                 | 632                                     |                                                                |                                                   |                                        | .0                                  | 121                                             |                                                   | 2.....                     |
| 76110F-S4-6...          | RALI 99-QS8 M1 6.500% 06/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 30,437        | 30,437     | 28,697      | 30,437                                                 | 1,300                                   |                                                                |                                                   |                                        | .0                                  | 330                                             |                                                   | 1PE.....                   |
| 76110F-S5-3...          | RALI 99-QS8 M2 6.500% 06/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 6,832         | 6,832      | 6,339       | 6,832                                                  | 367                                     |                                                                |                                                   |                                        | .0                                  | 74                                              |                                                   | 1PE.....                   |
| 76110F-S6-1...          | RALI 99-QS8 M3 6.500% 06/25/14.....          | 03/01/2002       | Paydown.....                    |                                 | 5,590         | 5,590      | 4,960       | 5,590                                                  | 462                                     |                                                                |                                                   |                                        | .0                                  | 61                                              |                                                   | 2.....                     |
| 76110F-VE-0...          | RALI 98-QS10 M1 6.750% 06/25/28.....         | 03/01/2002       | Paydown.....                    |                                 | 14,110        | 14,110     | 14,037      | 14,110                                                 | 69                                      |                                                                |                                                   |                                        | .0                                  | 157                                             |                                                   | 1PE.....                   |
| 76110G-AR-2...          | RALI 00-QS7 M3 8.000% 06/25/30.....          | 03/01/2002       | Paydown.....                    |                                 | 7,219         | 7,219      | 6,602       | 7,219                                                  | 567                                     |                                                                |                                                   |                                        | .0                                  | 107                                             |                                                   | 2.....                     |
| 76110G-DJ-7...          | RALI 00-QS11 M1 7.500% 09/25/15.....         | 03/01/2002       | Paydown.....                    |                                 | 28,761        | 28,761     | 28,626      | 28,761                                                 | 136                                     |                                                                |                                                   |                                        | .0                                  | 357                                             |                                                   | 1PE.....                   |
| 76110G-DK-4...          | RALI 00-QS11 M2 7.500% 09/25/15.....         | 03/01/2002       | Paydown.....                    |                                 | 5,227         | 5,227      | 5,133       | 5,227                                                  | 84                                      |                                                                |                                                   |                                        | .0                                  | 65                                              |                                                   | 1PE.....                   |
| 76110G-DL-2...          | RALI 00-QS11 M3 7.500% 09/25/15.....         | 03/01/2002       | Paydown.....                    |                                 | 5,227         | 5,227      | 4,973       | 5,227                                                  | 223                                     |                                                                |                                                   |                                        | .0                                  | 65                                              |                                                   | 2.....                     |
| 76110G-KG-5...          | RALI 01-QS6 M1 6.500% 05/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 27,998        | 27,998     | 27,794      | 27,998                                                 | 200                                     |                                                                |                                                   |                                        | .0                                  | 303                                             |                                                   | 1PE.....                   |
| 76110G-KH-3...          | RALI 01-QS6 M2 6.500% 05/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 4,223         | 4,223      | 4,146       | 4,223                                                  | 74                                      |                                                                |                                                   |                                        | .0                                  | 46                                              |                                                   | 1PE.....                   |
| 76110G-KJ-9...          | RALI 01-QS6 M3 6.500% 05/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 3,696         | 3,696      | 3,517       | 3,696                                                  | 172                                     |                                                                |                                                   |                                        | .0                                  | 40                                              |                                                   | 2.....                     |
| 76110G-PB-1...          | RALI 01-QS13 M1 6.500% 09/25/16.....         | 03/01/2002       | Paydown.....                    |                                 | 43,616        | 43,616     | 44,224      | 43,616                                                 | (585)                                   |                                                                |                                                   |                                        | .0                                  | 474                                             |                                                   | 1PE.....                   |
| 76110G-PC-9...          | RALI 01-QS13 M2 6.500% 09/25/16.....         | 03/01/2002       | Paydown.....                    |                                 | 7,753         | 7,753      | 7,740       | 7,753                                                  | 13                                      |                                                                |                                                   |                                        | .0                                  | 84                                              |                                                   | 1PE.....                   |
| 76110G-PD-7...          | RALI 01-QS13 M3 6.500% 09/25/16.....         | 03/01/2002       | Paydown.....                    |                                 | 6,784         | 6,784      | 6,620       | 6,784                                                  | 160                                     |                                                                |                                                   |                                        | .0                                  | 74                                              |                                                   | 2.....                     |
| 76110G-UV-1...          | RALI 01-QS19 M1 6.000% 12/25/16.....         | 03/01/2002       | Paydown.....                    |                                 | 35,575        | 35,575     | 34,446      | 35,575                                                 | 1,128                                   |                                                                |                                                   |                                        | .0                                  | 357                                             |                                                   | 1PE.....                   |
| 76110G-UW-9...          | RALI 01-QS19 B2 6.000% 12/25/16.....         | 03/01/2002       | Paydown.....                    |                                 | 8,132         | 8,132      | 7,787       | 8,132                                                  | 345                                     |                                                                |                                                   |                                        | .0                                  | 82                                              |                                                   | 1PE.....                   |
| 76110G-UX-7...          | RALI 01-QS19 B3 6.000% 12/25/16.....         | 03/01/2002       | Paydown.....                    |                                 | 7,115         | 7,115      | 6,556       | 7,115                                                  | 559                                     |                                                                |                                                   |                                        | .0                                  | 71                                              |                                                   | 2Z.....                    |
| 76110W-MG-8...          | Residential Asset Sec C 6.860% 09/25/31..... | 03/06/2002       | Morgan Stanley Dean Witter..... |                                 | 13,299,000    | 13,200,000 | 13,179,778  | 13,177,325                                             | (935)                                   |                                                                |                                                   | 121,675                                | 121,675                             | 251,492                                         |                                                   | 1PE.....                   |
| 76110Y-3P-5...          | Residential Funding Mrg 6.500% 06/25/16..... | 03/01/2002       | Paydown.....                    |                                 | 29,826        | 29,826     | 29,612      | 29,826                                                 | 210                                     |                                                                |                                                   |                                        | .0                                  | 324                                             |                                                   | 1PE.....                   |
| 76110Y-3Q-3...          | Residential Funding Mrg 6.500% 06/25/16..... | 03/01/2002       | Paydown.....                    |                                 | 9,944         | 9,944      | 9,764       | 9,944                                                  | 173                                     |                                                                |                                                   |                                        | .0                                  | 108                                             |                                                   | 1PE.....                   |
| 76110Y-3R-1...          | Residential Funding Mrg 6.500% 06/25/16..... | 03/01/2002       | Paydown.....                    |                                 | 9,944         | 9,944      | 9,473       | 9,944                                                  | 448                                     |                                                                |                                                   |                                        | .0                                  | 108                                             |                                                   | 2.....                     |
| 76110Y-6X-5...          | Residential Funding Mrg 6.500% 07/25/16..... | 03/01/2002       | Paydown.....                    |                                 | 11,189        | 11,189     | 11,174      | 11,189                                                 | 16                                      |                                                                |                                                   |                                        | .0                                  | 121                                             |                                                   | 1PE.....                   |
| 76110Y-6Y-3...          | Residential Funding Mrg 6.500% 07/25/16..... | 03/01/2002       | Paydown.....                    |                                 | 3,731         | 3,731      | 3,684       | 3,731                                                  | 45                                      |                                                                |                                                   |                                        | .0                                  | 40                                              |                                                   | 1PE.....                   |
| 76110Y-6Z-0...          | Residential Funding Mrg 6.500% 07/25/16..... | 03/01/2002       | Paydown.....                    |                                 | 3,730         | 3,730      | 3,584       | 3,730                                                  | 140                                     |                                                                |                                                   |                                        | .0                                  | 40                                              |                                                   | 2.....                     |
| 76110Y-7H-9...          | Residential Funding Mrg 6.500% 08/25/16..... | 03/01/2002       | Paydown.....                    |                                 | 11,991        | 11,991     | 12,134      | 11,991                                                 | (137)                                   |                                                                |                                                   |                                        | .0                                  | 130                                             |                                                   | 1PE.....                   |
| 76110Y-7J-5...          | Residential Funding Mrg 6.500% 08/25/16..... | 03/01/2002       | Paydown.....                    |                                 | 3,746         | 3,746      | 3,749       | 3,746                                                  | (2)                                     |                                                                |                                                   |                                        | .0                                  | 41                                              |                                                   | 1PE.....                   |
| 76110Y-A9-3...          | Residential Funding Mrg 7.000% 11/25/15..... | 03/01/2002       | Paydown.....                    |                                 | 13,542        | 13,542     | 13,324      | 13,542                                                 | 201                                     |                                                                |                                                   |                                        | .0                                  | 153                                             |                                                   | 1PE.....                   |
| 76110Y-B2-7...          | Residential Funding Mrg 7.000% 11/25/15..... | 03/01/2002       | Paydown.....                    |                                 | 5,577         | 5,577      | 5,427       | 5,577                                                  | 136                                     |                                                                |                                                   |                                        | .0                                  | 63                                              |                                                   | 1PE.....                   |
| 76110Y-B3-5...          | Residential Funding Mrg 7.000% 11/25/15..... | 03/01/2002       | Paydown.....                    |                                 | 5,576         | 5,576      | 5,265       | 5,576                                                  | 280                                     |                                                                |                                                   |                                        | .0                                  | 63                                              |                                                   | 2.....                     |
| 76110Y-E8-1...          | Residential Funding Mrg 7.500% 12/25/30..... | 03/01/2002       | Paydown.....                    |                                 | 5,115         | 5,115      | 5,102       | 5,115                                                  | 14                                      |                                                                |                                                   |                                        | .0                                  | 61                                              |                                                   | 1PE.....                   |
| 76110Y-EW-8...          | Residential Funding Mrg 6.250% 03/25/14..... | 03/01/2002       | Paydown.....                    |                                 | 27,097        | 27,097     | 26,548      | 27,097                                                 | 447                                     |                                                                |                                                   |                                        | .0                                  | 283                                             |                                                   | 1PE.....                   |
| 76110Y-EX-6...          | Residential Funding Mrg 6.250% 03/25/14..... | 03/01/2002       | Paydown.....                    |                                 | 11,156        | 11,156     | 10,750      | 11,156                                                 | 289                                     |                                                                |                                                   |                                        | .0                                  | 116                                             |                                                   | 1PE.....                   |
| 76110Y-EY-4...          | Residential Funding Mrg 6.250% 03/25/14..... | 03/01/2002       | Paydown.....                    |                                 | 11,156        | 11,156     | 10,290      | 11,156                                                 | 603                                     |                                                                |                                                   |                                        | .0                                  | 116                                             |                                                   | 2.....                     |
| 76110Y-FF-4...          | Residential Funding Mrg 6.250% 04/25/14..... | 03/01/2002       | Paydown.....                    |                                 | 19,029        | 19,029     | 18,644      | 19,029                                                 | 289                                     |                                                                |                                                   |                                        | .0                                  | 199                                             |                                                   | 1PE.....                   |
| 76110Y-FG-2...          | Residential Funding Mrg 6.250% 04/25/14..... | 03/01/2002       | Paydown.....                    |                                 | 7,839         | 7,839      | 7,554       | 7,839                                                  | 206                                     |                                                                |                                                   |                                        | .0                                  | 82                                              |                                                   | 1PE.....                   |
| 76110Y-FH-0...          | Residential Funding Mrg 6.250% 04/25/14..... | 03/01/2002       | Paydown.....                    |                                 | 7,839         | 7,839      | 7,231       | 7,839                                                  | 429                                     |                                                                |                                                   |                                        | .0                                  | 82                                              |                                                   | 2.....                     |

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<br>Identification | Description                                   | Disposal<br>Date | Name of Purchaser               | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| 76110Y-H3-9...          | Residential Funding Mrg 7.000% 01/25/16.....  | 03/01/2002       | Paydown.....                    |                                 | 10,850        | 10,850    | 10,911      | 10,850                                                 | (50)                                    |                                                                |                                                   |                                        | .0                                  | 126                                             |                                                   | 1PE.....                   |
| 76110Y-H4-7...          | Residential Funding Mrg 7.000% 01/25/16.....  | 03/01/2002       | Paydown.....                    |                                 | 5,062         | 5,062     | 5,034       | 5,062                                                  | 27                                      |                                                                |                                                   |                                        | .0                                  | .59                                             |                                                   | 1PE.....                   |
| 76110Y-H5-4...          | Residential Funding Mrg 7.000% 01/25/16.....  | 03/01/2002       | Paydown.....                    |                                 | 5,062         | 5,062     | 4,902       | 5,062                                                  | .147                                    |                                                                |                                                   |                                        | .0                                  | .59                                             |                                                   | 2.....                     |
| 76110Y-KR-2...          | Residential Funding Mrg 6.250% 06/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 29,293        | 29,293    | 27,523      | 29,293                                                 | 1,288                                   |                                                                |                                                   |                                        | .0                                  | 305                                             |                                                   | 1PE.....                   |
| 76110Y-KS-0...          | Residential Funding Mrg 6.250% 06/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 12,061        | 12,061    | 11,149      | 12,061                                                 | .661                                    |                                                                |                                                   |                                        | .0                                  | 126                                             |                                                   | 1PE.....                   |
| 76110Y-KT-8...          | Residential Funding Mrg 6.250% 06/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 12,061        | 12,061    | 10,682      | 12,061                                                 | .998                                    |                                                                |                                                   |                                        | .0                                  | 126                                             |                                                   | 2.....                     |
| 76110Y-MF-6...          | Residential Funding Mrg 6.500% 07/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 12,585        | 12,585    | 12,095      | 12,585                                                 | .372                                    |                                                                |                                                   |                                        | .0                                  | 137                                             |                                                   | 1PE.....                   |
| 76110Y-MG-4...          | Residential Funding Mrg 6.500% 07/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 5,183         | 5,183     | 4,900       | 5,183                                                  | .213                                    |                                                                |                                                   |                                        | .0                                  | .56                                             |                                                   | 1PE.....                   |
| 76110Y-MH-2...          | Residential Funding Mrg 6.500% 07/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 5,183         | 5,183     | 4,693       | 5,183                                                  | .366                                    |                                                                |                                                   |                                        | .0                                  | .56                                             |                                                   | 2.....                     |
| 76110Y-N7-3...          | Residential Funding Mrg 6.750% 03/25/16.....  | 03/01/2002       | Paydown.....                    |                                 | 10,269        | 10,269    | 10,430      | 10,269                                                 | (143)                                   |                                                                |                                                   |                                        | .0                                  | 117                                             |                                                   | 1PE.....                   |
| 76110Y-N8-1...          | Residential Funding Mrg 6.750% 03/25/16.....  | 03/01/2002       | Paydown.....                    |                                 | 5,130         | 5,130     | 5,153       | 5,130                                                  | (19)                                    |                                                                |                                                   |                                        | .0                                  | .58                                             |                                                   | 1PE.....                   |
| 76110Y-N9-9...          | Residential Funding Mrg 6.750% 03/25/16.....  | 03/01/2002       | Paydown.....                    |                                 | 5,130         | 5,130     | 5,070       | 5,130                                                  | .57                                     |                                                                |                                                   |                                        | .0                                  | .58                                             |                                                   | 2.....                     |
| 76110Y-PG-1...          | Residential Funding Mrg 6.500% 09/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 15,520        | 15,520    | 14,732      | 15,520                                                 | .591                                    |                                                                |                                                   |                                        | .0                                  | 168                                             |                                                   | 1PE.....                   |
| 76110Y-PH-9...          | Residential Funding Mrg 6.500% 09/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 5,718         | 5,718     | 5,354       | 5,718                                                  | .272                                    |                                                                |                                                   |                                        | .0                                  | .62                                             |                                                   | 1PE.....                   |
| 76110Y-PJ-5...          | Residential Funding Mrg 6.500% 09/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 5,718         | 5,718     | 5,131       | 5,718                                                  | .436                                    |                                                                |                                                   |                                        | .0                                  | .62                                             |                                                   | 2.....                     |
| 76110Y-R3-8...          | Residential Funding Mrg 7.000% 03/25/31.....  | 03/01/2002       | Paydown.....                    |                                 | 10,475        | 10,475    | 10,403      | 10,475                                                 | .71                                     |                                                                |                                                   |                                        | .0                                  | 123                                             |                                                   | 1PE.....                   |
| 76110Y-SC-7...          | Residential Funding Mrg 6.750% 12/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 16,448        | 16,448    | 15,559      | 16,448                                                 | .726                                    |                                                                |                                                   |                                        | .0                                  | 183                                             |                                                   | 1PE.....                   |
| 76110Y-SD-5...          | Residential Funding Mrg 6.750% 12/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 5,233         | 5,233     | 4,883       | 5,233                                                  | .285                                    |                                                                |                                                   |                                        | .0                                  | .58                                             |                                                   | 1PE.....                   |
| 76110Y-SE-3...          | Residential Funding Mrg 6.750% 12/25/14.....  | 03/01/2002       | Paydown.....                    |                                 | 5,233         | 5,233     | 4,677       | 5,233                                                  | .452                                    |                                                                |                                                   |                                        | .0                                  | .58                                             |                                                   | 2.....                     |
| 76110Y-T5-1...          | Residential Funding Mrg 7.000% 03/25/31.....  | 03/01/2002       | Paydown.....                    |                                 | 3,489         | 3,489     | 3,465       | 3,489                                                  | .24                                     |                                                                |                                                   |                                        | .0                                  | .41                                             |                                                   | 1PE.....                   |
| 76110Y-TZ-5...          | Residential Funding Mrg 7.000% 03/25/15.....  | 03/01/2002       | Paydown.....                    |                                 | 24,678        | 24,678    | 23,691      | 24,678                                                 | .817                                    |                                                                |                                                   |                                        | .0                                  | 281                                             |                                                   | 1PE.....                   |
| 76110Y-UA-8...          | Residential Funding Mrg 7.000% 03/25/15.....  | 03/01/2002       | Paydown.....                    |                                 | 7,850         | 7,850     | 7,433       | 7,850                                                  | .344                                    |                                                                |                                                   |                                        | .0                                  | .89                                             |                                                   | 1PE.....                   |
| 76110Y-UB-6...          | Residential Funding Mrg 7.000% 03/25/15.....  | 03/01/2002       | Paydown.....                    |                                 | 7,850         | 7,850     | 7,192       | 7,850                                                  | .541                                    |                                                                |                                                   |                                        | .0                                  | .89                                             |                                                   | 2.....                     |
| 76110Y-V6-6...          | Residential Funding Mrg 7.000% 04/25/31.....  | 03/01/2002       | Paydown.....                    |                                 | 4,479         | 4,479     | 4,371       | 4,479                                                  | .106                                    |                                                                |                                                   |                                        | .0                                  | .53                                             |                                                   | 1PE.....                   |
| 76110Y-VK-5...          | Residential Funding Mrg 7.750% 05/25/30.....  | 03/01/2002       | Paydown.....                    |                                 | 4,865         | 4,865     | 5,036       | 4,865                                                  | (161)                                   |                                                                |                                                   |                                        | .0                                  | .60                                             |                                                   | 1PE.....                   |
| 76110Y-VU-3...          | Residential Funding Mrg 7.250% 06/25/15.....  | 03/01/2002       | Paydown.....                    |                                 | 10,940        | 10,940    | 10,706      | 10,940                                                 | .203                                    |                                                                |                                                   |                                        | .0                                  | 127                                             |                                                   | 1PE.....                   |
| 76110Y-VV-1...          | Residential Funding Mrg 7.250% 06/25/15.....  | 03/01/2002       | Paydown.....                    |                                 | 4,505         | 4,505     | 4,360       | 4,505                                                  | .124                                    |                                                                |                                                   |                                        | .0                                  | .53                                             |                                                   | 1PE.....                   |
| 76110Y-VW-9...          | Residential Funding Mrg 7.250% 06/25/15.....  | 03/01/2002       | Paydown.....                    |                                 | 4,505         | 4,505     | 4,232       | 4,505                                                  | .231                                    |                                                                |                                                   |                                        | .0                                  | .53                                             |                                                   | 2.....                     |
| 76110Y-X5-6...          | Residential Funding Mrg 6.750% 04/25/31.....  | 03/01/2002       | Paydown.....                    |                                 | 4,675         | 4,675     | 4,494       | 4,675                                                  | .176                                    |                                                                |                                                   |                                        | .0                                  | .53                                             |                                                   | 1PE.....                   |
| 76110Y-YX-4...          | Residential Funding Mrg 7.250% 09/25/15.....  | 03/01/2002       | Paydown.....                    |                                 | 16,587        | 16,587    | 16,310      | 16,587                                                 | .251                                    |                                                                |                                                   |                                        | .0                                  | 193                                             |                                                   | 1PE.....                   |
| 76110Y-YY-2...          | Residential Funding Mrg 7.250% 09/25/15.....  | 03/01/2002       | Paydown.....                    |                                 | 6,830         | 6,830     | 6,625       | 6,830                                                  | .182                                    |                                                                |                                                   |                                        | .0                                  | .79                                             |                                                   | 1PE.....                   |
| 76110Y-YZ-9...          | Residential Funding Mrg 7.250% 09/25/15.....  | 03/01/2002       | Paydown.....                    |                                 | 6,830         | 6,830     | 6,466       | 6,830                                                  | .321                                    |                                                                |                                                   |                                        | .0                                  | .79                                             |                                                   | 2.....                     |
| 76110Y-ZQ-8...          | Residential Funding Mrg 7.750% 10/25/30.....  | 03/01/2002       | Paydown.....                    |                                 | 13,330        | 13,330    | 13,797      | 13,330                                                 | (443)                                   |                                                                |                                                   |                                        | .0                                  | 225                                             |                                                   | 1PE.....                   |
| 76111J-BS-2...          | RFMSI 01-S21 M1 6.250% 09/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 18,245        | 18,245    | 18,227      | 18,245                                                 | .19                                     |                                                                |                                                   |                                        | .0                                  | 190                                             |                                                   | 1PE.....                   |
| 76111J-BT-0...          | RFMSI 01-S21 M2 6.250% 09/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 5,699         | 5,699     | 5,630       | 5,699                                                  | .67                                     |                                                                |                                                   |                                        | .0                                  | .60                                             |                                                   | 1PE.....                   |
| 76111J-DQ-4...          | RFMSI 01-S22 M1 6.750% 09/25/31.....          | 03/01/2002       | Paydown.....                    |                                 | 20,164        | 20,164    | 20,326      | 20,164                                                 | (157)                                   |                                                                |                                                   |                                        | .0                                  | 226                                             |                                                   | 1PE.....                   |
| 76111J-DR-2...          | RFMSI 01-S22 M2 6.750% 09/25/31.....          | 03/01/2002       | Paydown.....                    |                                 | 8,065         | 8,065     | 8,016       | 8,065                                                  | .49                                     |                                                                |                                                   |                                        | .0                                  | .91                                             |                                                   | 1PE.....                   |
| 76111J-FP-4...          | RFMSI 01-S23 M2 6.691% 10/25/31.....          | 03/01/2002       | Paydown.....                    |                                 | 11,769        | 11,769    | 11,940      | 11,769                                                 | (169)                                   |                                                                |                                                   |                                        | .0                                  | 109                                             |                                                   | 1PE.....                   |
| 76111J-GA-6...          | RFMSI 01-S25 M1 6.250% 10/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 15,662        | 15,662    | 15,863      | 15,662                                                 | (196)                                   |                                                                |                                                   |                                        | .0                                  | 164                                             |                                                   | 1PE.....                   |
| 76111J-GB-4...          | RFMSI 01-S25 M2 6.250% 10/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 5,592         | 5,592     | 5,600       | 5,592                                                  | (7)                                     |                                                                |                                                   |                                        | .0                                  | .58                                             |                                                   | 1PE.....                   |
| 76111J-GC-2...          | RFMSI 01-S25 M3 6.250% 10/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 4,474         | 4,474     | 4,357       | 4,474                                                  | .116                                    |                                                                |                                                   |                                        | .0                                  | .47                                             |                                                   | 2.....                     |
| 76111J-GX-6...          | RFMSI 01-S24 M2 6.750% 10/25/31.....          | 03/01/2002       | Paydown.....                    |                                 | 5,912         | 5,912     | 6,024       | 5,912                                                  | (110)                                   |                                                                |                                                   |                                        | .0                                  | .67                                             |                                                   | 1PE.....                   |
| 78400K-AB-3...          | SBFT2 99-3 D1 8.500% 06/27/29.....            | 03/01/2002       | Paydown.....                    |                                 | 325,121       | 325,121   | 315,875     | 325,121                                                | 4,591                                   |                                                                |                                                   |                                        | .0                                  | 4,336                                           |                                                   | 2.....                     |
| 80927G-AG-1...          | Scotia Pacific Holdings 6.550% 01/20/07.....  | 01/20/2002       | Various.....                    |                                 | 1,014,692     | 1,014,692 | 1,007,640   | 1,014,692                                              | 5,742                                   |                                                                |                                                   |                                        | .0                                  | 33,231                                          |                                                   | 1.....                     |
| 81376@-AF-1...          | SMART 97-3 8.570% 12/15/10.....               | 02/13/2002       | Paydown.....                    |                                 | 25,905        | 25,905    | 25,905      | 25,905                                                 |                                         |                                                                |                                                   |                                        | .0                                  |                                                 |                                                   | 6.....                     |
| 81414E-AJ-8...          | Security Cap Pacific No 7.250% 10/15/04.....  | 03/19/2002       | Morgan Stanley Dean Witter..... |                                 | 9,392,580     | 9,000,000 | 8,984,610   | 8,994,001                                              | .462                                    |                                                                |                                                   | 398,579                                | 398,579                             | 284,563                                         |                                                   | 2PE.....                   |
| 82047L-AA-4...          | Shawmut Bank NA Nt 8.625% 02/15/05.....       | 02/12/2002       | DB Alex Brown.....              |                                 | 8,867,680     | 8,000,000 | 8,445,680   | 8,272,994                                              | (9,791)                                 |                                                                |                                                   | 594,686                                | 594,686                             | 345,000                                         |                                                   | 1PE.....                   |
| 843597-AF-2...          | So Pac Trns Pass Thru C 8.020% 07/02/12.....  | 01/02/2002       | Redemption 100.0000.....        |                                 | 503,823       | 503,823   | 547,937     | 503,823                                                | (28,876)                                |                                                                |                                                   |                                        | .0                                  | 20,203                                          |                                                   | 2.....                     |
| 844741-AL-2...          | Southwst Air Ser 94 A3 8.700% 07/01/11.....   | 01/01/2002       | Redemption 100.0000.....        |                                 | 121,011       | 121,011   | 121,011     | 121,011                                                |                                         |                                                                |                                                   |                                        | .0                                  | 5,264                                           |                                                   | 1PE.....                   |
| 84760T-AH-3...          | Spectrasite Holdings In 10.750% 03/15/10..... | 02/11/2002       | Various.....                    |                                 | 845,900       | 1,800,000 | 1,800,000   | 1,800,000                                              |                                         |                                                                |                                                   | (954,100)                              | (954,100)                           | 78,917                                          |                                                   | 5.....                     |

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<br>Identification | Description                                  | Disposal<br>Date | Name of Purchaser               | Number of<br>Shares of<br>Stock | Consideration | Par Value   | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| 852060-AL-6...          | Sprint Cap Corp Nt 6.000% 01/15/07.....      | 03/07/2002       | Tax Free Exchange.....          |                                 | 8,360,656     | 8,400,000   | 8,359,176   | 8,360,656                                              | 1,082                                   |                                                                |                                                   |                                        | .0                                  | 175,000                                         |                                                   | 2.....                     |
| 861832-A*-4...          | Stonehenge Capital Fund 9.840% 12/15/11..... | 03/15/2002       | Redemption 100.0000.....        |                                 | 48,656        | 48,656      | 48,656      | 48,656                                                 |                                         |                                                                |                                                   |                                        | .0                                  | 1,182                                           |                                                   | 1.....                     |
| 863571-AA-3...          | SANT 96-1 A1 7.156% 10/30/03.....            | 03/28/2002       | Paydown.....                    |                                 | 340,991       | 340,991     | 341,897     | 340,991                                                | (276)                                   |                                                                |                                                   |                                        | .0                                  | 5,550                                           |                                                   | 1.....                     |
| 86358K-AA-0...          | SANT 98-1 A1 6.650% 09/28/05.....            | 03/01/2002       | Paydown.....                    |                                 | 248,925       | 248,925     | 248,536     | 248,925                                                | 746                                     |                                                                |                                                   |                                        | .0                                  | 2,699                                           |                                                   | 1PE.....                   |
| 866165-AD-5...          | Summit Mortgage Trust 0 6.138% 12/28/12..... | 03/01/2002       | Paydown.....                    |                                 | 34,402        | 34,402      | 31,435      | 34,402                                                 | 2,324                                   |                                                                |                                                   |                                        | .0                                  | 109                                             |                                                   | 2.....                     |
| 90211E-AG-0...          | ABFC 01-AQ1 M1 6.863% 05/20/32.....          | 03/14/2002       | Morgan Stanley Dean Witter..... |                                 | 6,101,484     | 6,000,000   | 5,986,272   | 5,985,027                                              | (264)                                   |                                                                |                                                   | 116,458                                | 116,458                             | 123,534                                         |                                                   | 1PE.....                   |
| 90332U-AJ-2...          | US Airways Pass-Thru Tr 8.110% 02/20/17..... | 02/20/2002       | Redemption 100.0000.....        |                                 | 110,942       | 110,942     | 110,942     | 110,942                                                |                                         |                                                                |                                                   |                                        | .0                                  | 4,499                                           |                                                   | 1.....                     |
| 907821-N6-5...          | Union Pacific RR Pass T 7.750% 07/01/12..... | 01/01/2002       | Redemption 100.0000.....        |                                 | 351,081       | 351,081     | 371,511     | 351,081                                                | (16,582)                                |                                                                |                                                   |                                        | .0                                  | 13,604                                          |                                                   | 1PE.....                   |
| 929771-AH-6...          | Wachovia Corp Nt 6.250% 08/04/08.....        | 03/13/2002       | Advest Securities.....          |                                 | 9,288,596     | 9,200,000   | 8,506,320   | 8,609,178                                              | 15,000                                  |                                                                |                                                   | 679,418                                | 679,418                             | 357,778                                         |                                                   | 1PE.....                   |
| 93105*-AF-6...          | Wakefern Food Crp Sr SF 7.300% 03/15/04..... | 03/15/2002       | Redemption 100.0000.....        |                                 | 428,571       | 428,571     | 428,571     | 428,571                                                |                                         |                                                                |                                                   |                                        | .0                                  | 7,821                                           |                                                   | 2.....                     |
| 939335-QJ-7...          | WAMU 01-S8 1B1 6.500% 08/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 14,488        | 14,488      | 14,825      | 14,488                                                 | (331)                                   |                                                                |                                                   |                                        | .0                                  | 158                                             |                                                   | 1PE.....                   |
| 939335-QK-4...          | WAMU 01-S8 1B2 6.500% 08/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 7,239         | 7,239       | 7,329       | 7,239                                                  | (89)                                    |                                                                |                                                   |                                        | .0                                  | 79                                              |                                                   | 1PE.....                   |
| 93933R-AW-7...          | WAMU 01 WM2 M2 7.217% 03/21/31.....          | 03/01/2002       | Paydown.....                    |                                 | 9,108         | 9,108       | 8,996       | 9,108                                                  | 108                                     |                                                                |                                                   |                                        | .0                                  | 110                                             |                                                   | 1PE.....                   |
| 949754-AD-7...          | WFMBS 00-3 B1 7.250% 08/25/15.....           | 03/01/2002       | Paydown.....                    |                                 | 15,173        | 15,173      | 14,725      | 15,173                                                 | 391                                     |                                                                |                                                   |                                        | .0                                  | 185                                             |                                                   | 1PE.....                   |
| 949754-AE-5...          | WFMBS 00-3 B2 7.250% 08/25/15.....           | 03/01/2002       | Paydown.....                    |                                 | 8,929         | 8,929       | 8,553       | 8,929                                                  | 327                                     |                                                                |                                                   |                                        | .0                                  | 109                                             |                                                   | 1PE.....                   |
| 949754-AF-2...          | WFMBS 00-3 B3 7.250% 08/25/15.....           | 03/01/2002       | Paydown.....                    |                                 | 6,244         | 6,244       | 5,811       | 6,244                                                  | 374                                     |                                                                |                                                   |                                        | .0                                  | 76                                              |                                                   | 2.....                     |
| 94975W-AQ-6...          | WFMBS 00-2 1B2 7.750% 06/25/30.....          | 03/01/2002       | Paydown.....                    |                                 | 2,495         | 2,495       | 2,583       | 2,495                                                  | (83)                                    |                                                                |                                                   |                                        | .0                                  | 33                                              |                                                   | 1PE.....                   |
| 94975X-AL-5...          | WFMBS 00-5 B3 7.750% 09/25/30.....           | 03/01/2002       | Paydown.....                    |                                 | 3,200         | 3,200       | 3,000       | 3,200                                                  | 186                                     |                                                                |                                                   |                                        | .0                                  | 42                                              |                                                   | 2.....                     |
| 94976F-AH-2...          | WFMBS 00-11 B1 7.250% 11/25/15.....          | 03/01/2002       | Paydown.....                    |                                 | 20,124        | 20,124      | 20,054      | 20,124                                                 | 73                                      |                                                                |                                                   |                                        | .0                                  | 246                                             |                                                   | 1PE.....                   |
| 94976F-AJ-8...          | WFMBS 00-11 B2 7.250% 11/25/15.....          | 03/01/2002       | Paydown.....                    |                                 | 8,627         | 8,627       | 8,473       | 8,627                                                  | 139                                     |                                                                |                                                   |                                        | .0                                  | 105                                             |                                                   | 1PE.....                   |
| 94976F-AK-5...          | WFMBS 00-11 B3 7.250% 11/25/15.....          | 03/01/2002       | Paydown.....                    |                                 | 6,714         | 6,714       | 6,414       | 6,714                                                  | 266                                     |                                                                |                                                   |                                        | .0                                  | 82                                              |                                                   | 2.....                     |
| 94976G-AD-9...          | WFMBS 01-14 B1 6.500% 08/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 15,493        | 15,493      | 15,336      | 15,493                                                 | 153                                     |                                                                |                                                   |                                        | .0                                  | 170                                             |                                                   | 1PE.....                   |
| 94976G-AE-7...          | WFMBS 01-14 B2 6.500% 08/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 6,882         | 6,882       | 6,738       | 6,882                                                  | 139                                     |                                                                |                                                   |                                        | .0                                  | 75                                              |                                                   | 1PE.....                   |
| 94976G-AF-4...          | WFMBS 01-14 B3 6.500% 08/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 4,306         | 4,306       | 4,107       | 4,306                                                  | 190                                     |                                                                |                                                   |                                        | .0                                  | 47                                              |                                                   | 2.....                     |
| 94976J-AP-6...          | WFMBS 00-14 B2 7.500% 01/25/31.....          | 03/01/2002       | Paydown.....                    |                                 | 4,607         | 4,607       | 4,571       | 4,607                                                  | 35                                      |                                                                |                                                   |                                        | .0                                  | 58                                              |                                                   | 1PE.....                   |
| 94976L-AD-8...          | WFMBS 01-2 B1 7.000% 02/25/16.....           | 03/01/2002       | Paydown.....                    |                                 | 22,948        | 22,948      | 23,355      | 22,948                                                 | (355)                                   |                                                                |                                                   |                                        | .0                                  | 271                                             |                                                   | 1PE.....                   |
| 94976L-AE-6...          | WFMBS 01-2 B2 7.000% 02/25/16.....           | 03/01/2002       | Paydown.....                    |                                 | 8,260         | 8,260       | 8,313       | 8,260                                                  | (44)                                    |                                                                |                                                   |                                        | .0                                  | 98                                              |                                                   | 1PE.....                   |
| 94976L-AF-3...          | WFMBS 01-2 B3 7.000% 02/25/16.....           | 03/01/2002       | Paydown.....                    |                                 | 6,418         | 6,418       | 6,299       | 6,418                                                  | 109                                     |                                                                |                                                   |                                        | .0                                  | 76                                              |                                                   | 2.....                     |
| 94976M-AE-4...          | WFMBS 01-3 B2 7.000% 02/25/31.....           | 03/01/2002       | Paydown.....                    |                                 | 7,650         | 7,650       | 7,399       | 7,650                                                  | 237                                     |                                                                |                                                   |                                        | .0                                  | 89                                              |                                                   | 1PE.....                   |
| 94976N-AT-9...          | WFMBS 01-4 B2 7.000% 02/25/31.....           | 03/01/2002       | Paydown.....                    |                                 | 10,602        | 10,602      | 10,331      | 10,602                                                 | 258                                     |                                                                |                                                   |                                        | .0                                  | 125                                             |                                                   | 1PE.....                   |
| 94976V-AD-6...          | WFMBS 01-8 B1 6.750% 04/25/16.....           | 03/01/2002       | Paydown.....                    |                                 | 20,726        | 20,726      | 20,894      | 20,726                                                 | (146)                                   |                                                                |                                                   |                                        | .0                                  | 233                                             |                                                   | 1PE.....                   |
| 94976V-AE-4...          | WFMBS 01-8 B2 6.750% 04/25/16.....           | 03/01/2002       | Paydown.....                    |                                 | 6,592         | 6,592       | 6,571       | 6,592                                                  | 21                                      |                                                                |                                                   |                                        | .0                                  | 74                                              |                                                   | 1PE.....                   |
| 94976V-AF-1...          | WFMBS 01-8 B3 6.750% 04/25/16.....           | 03/01/2002       | Paydown.....                    |                                 | 6,592         | 6,592       | 6,429       | 6,592                                                  | 152                                     |                                                                |                                                   |                                        | .0                                  | 74                                              |                                                   | 2.....                     |
| 94977C-BJ-3...          | WFMBS 01-21 B1 6.750% 12/25/31.....          | 03/01/2002       | Paydown.....                    |                                 | 15,847        | 15,847      | 15,974      | 15,847                                                 | (123)                                   |                                                                |                                                   |                                        | .0                                  | 157                                             |                                                   | 1PE.....                   |
| 94977C-BK-0...          | WFMBS 01-21 B2 6.750% 10/25/31.....          | 03/01/2002       | Paydown.....                    |                                 | 21,446        | 21,446      | 21,129      | 21,446                                                 | 313                                     |                                                                |                                                   |                                        | .0                                  | 213                                             |                                                   | 1PE.....                   |
| 94977K-AK-3...          | WFMBS 01-20 B1 6.250% 09/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 33,986        | 33,986      | 33,794      | 33,986                                                 | 189                                     |                                                                |                                                   |                                        | .0                                  | 312                                             |                                                   | 1PE.....                   |
| 94977K-AL-1...          | WFMBS 01-20 B2 6.250% 09/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 10,721        | 10,721      | 10,541      | 10,721                                                 | 174                                     |                                                                |                                                   |                                        | .0                                  | 99                                              |                                                   | 1PE.....                   |
| 94977K-AM-9...          | WFMBS 01-20 B3 6.250% 09/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 5,425         | 5,425       | 5,159       | 5,425                                                  | 257                                     |                                                                |                                                   |                                        | .0                                  | 57                                              |                                                   | 2.....                     |
| 94977M-AF-0...          | WFMBS 01-23 B1 6.250% 10/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 16,591        | 16,591      | 16,731      | 16,591                                                 | (135)                                   |                                                                |                                                   |                                        | .0                                  | 174                                             |                                                   | 1PE.....                   |
| 94977M-AG-8...          | WFMBS 01-23 B2 6.250% 10/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 5,858         | 5,858       | 5,842       | 5,858                                                  | 17                                      |                                                                |                                                   |                                        | .0                                  | 61                                              |                                                   | 1PE.....                   |
| 94977R-AP-7...          | WFMBS 01-24 B2 6.750% 11/25/31.....          | 03/01/2002       | Paydown.....                    |                                 | 6,711         | 6,711       | 6,838       | 6,711                                                  | (125)                                   |                                                                |                                                   |                                        | .0                                  | 76                                              |                                                   | 1PE.....                   |
| 94977S-AH-3...          | WFMBS 01-33 B1 6.250% 12/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 14,828        | 14,828      | 14,618      | 14,828                                                 | 210                                     |                                                                |                                                   |                                        | .0                                  | 155                                             |                                                   | 1PE.....                   |
| 94977S-AJ-9...          | WFMBS 01-33 B2 6.250% 12/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 5,927         | 5,927       | 5,779       | 5,927                                                  | 149                                     |                                                                |                                                   |                                        | .0                                  | 62                                              |                                                   | 1PE.....                   |
| 94977S-AK-6...          | WFMBS 01-33 B3 6.250% 12/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 3,952         | 3,952       | 3,727       | 3,952                                                  | 224                                     |                                                                |                                                   |                                        | .0                                  | 41                                              |                                                   | 2Z.....                    |
| 94977T-AV-0...          | WFMBS 01-26 B2 6.500% 11/25/31.....          | 03/01/2002       | Paydown.....                    |                                 | 9,318         | 9,318       | 9,359       | 9,318                                                  | (40)                                    |                                                                |                                                   |                                        | .0                                  | 89                                              |                                                   | 1PE.....                   |
| 94977W-AF-8...          | WFMBS 01-29 B1 6.000% 12/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 33,293        | 33,293      | 33,349      | 33,293                                                 | (54)                                    |                                                                |                                                   |                                        | .0                                  | 334                                             |                                                   | 1PE.....                   |
| 94977W-AG-6...          | WFMBS 01-29 B2 6.000% 12/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 16,544        | 16,544      | 16,384      | 16,544                                                 | 159                                     |                                                                |                                                   |                                        | .0                                  | 145                                             |                                                   | 1PE.....                   |
| 94977W-AH-4...          | WFMBS 01-29 B3 6.000% 12/25/16.....          | 03/01/2002       | Paydown.....                    |                                 | 8,279         | 8,279       | 7,994       | 8,279                                                  | 282                                     |                                                                |                                                   |                                        | .0                                  | 73                                              |                                                   | 2.....                     |
| 961548-AY-0...          | Westvaco Corp Nt 7.950% 02/15/31.....        | 03/27/2002       | Various.....                    |                                 | 10,451,500    | 10,000,000  | 9,934,945   | 9,936,057                                              | 144                                     |                                                                |                                                   | 515,443                                | 515,443                             | 501,292                                         |                                                   | 2.....                     |
|                         | United States.....                           |                  |                                 |                                 | 275,095,983   | 273,200,648 | 267,153,105 | 267,610,805                                            | 188,555                                 | 0                                                              | 0                                                 | 7,485,177                              | 7,485,177                           | 7,518,080                                       | 0                                                 | XXX...                     |

Canada

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<br>Identification | Description                                   | Disposal<br>Date | Name of Purchaser               | Number of<br>Shares of<br>Stock | Consideration | Par Value  | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| 00207Q-AC-7...          | AT&T Canada Inc Nt 7.650% 09/15/06.....       | 01/10/2002       | DB Alex Brown.....              |                                 | 1,880,000     | 4,000,000  | 3,986,442   | 3,988,375                                              | 80                                      |                                                                |                                                   | (2,108,375)                            | (2,108,375)                         | 102,000                                         |                                                   | 3.....                     |
| 130910-AG-7...          | Call-Net Enterprises Sr 9.375% 05/15/09.....  | 02/27/2002       | Morgan Stanley Dean Witter..... |                                 | 885,000       | 3,000,000  | 1,050,000   | 1,050,000                                              |                                         |                                                                |                                                   | (165,000)                              | (165,000)                           |                                                 |                                                   | 5.....                     |
| 130910-AH-5...          | Call-Net Enterprises Sr 0.000% 05/15/09.....  | 02/27/2002       | Morgan Stanley Dean Witter..... |                                 | 470,000       | 2,000,000  | 460,000     | 460,000                                                |                                         |                                                                |                                                   | 10,000                                 | 10,000                              |                                                 |                                                   | 5.....                     |
| 59169Y-AE-8...          | Metronet Communications 12.000% 08/15/07..... | 02/22/2002       | DB Alex Brown.....              |                                 | 587,000       | 2,935,000  | 3,228,500   | 3,151,984                                              | (13,181)                                |                                                                |                                                   | (2,564,984)                            | (2,564,984)                         | 187,840                                         |                                                   | 3Z.....                    |
| 63306X-AA-4...          | Natl Bk of Canada Sb Nt 8.125% 08/15/04.....  | 02/15/2002       | UBS Warburg.....                |                                 | 5,487,900     | 5,000,000  | 5,261,050   | 5,089,332                                              | (4,496)                                 |                                                                |                                                   | 398,568                                | 398,568                             | 209,896                                         |                                                   | 1.....                     |
|                         | Canada.....                                   |                  |                                 |                                 | 9,309,900     | 16,935,000 | 13,985,992  | 13,739,691                                             | (17,597)                                | 0                                                              | 0                                                 | (4,429,791)                            | (4,429,791)                         | 499,736                                         | 0                                                 | XXX.....                   |

Foreign

|                |                                                 |            |                      |  |             |             |             |             |         |   |   |             |             |           |   |          |
|----------------|-------------------------------------------------|------------|----------------------|--|-------------|-------------|-------------|-------------|---------|---|---|-------------|-------------|-----------|---|----------|
| 22541L-AA-1... | Credit Suisse FB USA In 5.875% 08/01/06.....    | 01/08/2002 | Bank of America..... |  | 8,169,440   | 8,000,000   | 7,986,240   | 7,987,388   | 70      |   |   | 182,052     | 182,052     | 214,111   |   | 1PE..... |
| 25156P-AA-1... | Deutsche Telekom Fin Nt 7.750% 06/15/05.....    | 01/09/2002 | JP Morgan.....       |  | 4,309,040   | 4,000,000   | 4,252,800   | 4,234,840   | (2,243) |   |   | 74,200      | 74,200      | 24,972    |   | 1.....   |
| 25156P-AB-9... | Deutsche Telekom Fin Nt 8.000% 06/15/10.....    | 03/11/2002 | Various.....         |  | 7,406,910   | 7,000,000   | 7,239,650   | 7,223,634   | (3,926) |   |   | 183,276     | 183,276     | 138,444   |   | 2.....   |
| 35177P-AB-3... | France Telecom Nt 7.750% 03/01/11.....          | 02/15/2002 | Various.....         |  | 10,267,409  | 10,000,000  | 10,280,700  | 10,267,409  | (2,570) |   |   |             | 0           | 353,056   |   | 2.....   |
| 500750-AB-0... | KPNQWEST BV Sr Unsub Nt 8.125% 06/01/09..       | 03/22/2002 | CSFB.....            |  | 360,000     | 1,500,000   | 1,489,771   | 1,491,655   | 199     |   |   | (1,131,655) | (1,131,655) | 39,271    |   | 4.....   |
| 65555R-AC-6... | Nordbanken Nt 7.250% 11/12/09.....              | 03/12/2002 | DB Alex Brown.....   |  | 10,591,000  | 10,000,000  | 9,982,700   | 10,046,920  | 5,600   |   |   | 544,080     | 544,080     | 247,708   |   | 1.....   |
| 780097-AC-5... | Royal Bk of Scotland Nt 7.375% 04/01/06.....    | 03/12/2002 | Various.....         |  | 9,303,480   | 9,000,000   | 8,902,290   | 8,921,702   | 3,314   |   |   | 381,778     | 381,778     | 302,375   |   | 1PE..... |
| 780097-AH-4... | Royal Bk of Scotland Nt 7.648% 09/30/31.....    | 03/12/2002 | DB Alex Brown.....   |  | 6,175,080   | 6,000,000   | 6,000,000   | 6,000,000   |         |   |   | 175,080     | 175,080     | 210,320   |   | 1.....   |
| 780153-AH-5... | Royal Caribbean Bd 6.750% 03/15/08.....         | 03/15/2002 | Autranet.....        |  | 897,500     | 1,000,000   | 832,100     | 861,459     | 3,602   |   |   | 36,041      | 36,041      | 34,688    |   | 3.....   |
| 90262W-AA-1... | UBS Pref Funding Trust 7.247% 06/26/11.....     | 03/12/2002 | Various.....         |  | 5,133,950   | 5,000,000   | 5,004,140   | 5,003,942   | (60)    |   |   | 130,008     | 130,008     | 79,516    |   | 1PE..... |
|                | Foreign.....                                    |            |                      |  | 62,613,809  | 61,500,000  | 61,970,391  | 62,038,949  | 3,986   | 0 | 0 | 574,860     | 574,860     | 1,644,461 | 0 | XXX..... |
| 4599999...     | Total - Bonds - Industrial & Miscellaneous..... |            |                      |  | 347,019,692 | 351,635,648 | 343,109,488 | 343,389,445 | 174,944 | 0 | 0 | 3,630,246   | 3,630,246   | 9,662,277 | 0 | XXX..... |

Bonds - Credit Tenant Loans

United States

|                |                                                                          |            |              |  |             |             |             |             |         |   |   |           |           |            |   |          |
|----------------|--------------------------------------------------------------------------|------------|--------------|--|-------------|-------------|-------------|-------------|---------|---|---|-----------|-----------|------------|---|----------|
| 92929U-AA-6... | WLM Retail Tr Sec SF Nt 9.370% 01/01/13.....                             | 03/01/2002 | Various..... |  | 48,212      | 48,212      | 48,212      | 48,212      |         |   |   |           | 0         | 754        |   | 1PE..... |
|                | United States.....                                                       |            |              |  | 48,212      | 48,212      | 48,212      | 48,212      | 0       | 0 | 0 | 0         | 0         | 754        | 0 | XXX..... |
| 4699999...     | Total - Bonds - Credit Tenant Loans.....                                 |            |              |  | 48,212      | 48,212      | 48,212      | 48,212      | 0       | 0 | 0 | 0         | 0         | 754        | 0 | XXX..... |
| 6099997...     | Total - Bonds - Part 4.....                                              |            |              |  | 487,250,542 | 490,463,050 | 480,362,470 | 480,773,651 | 301,037 | 0 | 0 | 6,476,892 | 6,476,892 | 11,683,728 | 0 | XXX..... |
| 6099998...     | Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter..... |            |              |  | 117,677,140 | 116,048,159 | 117,374,089 | 117,392,318 | 18,229  |   |   | 284,822   | 284,822   | 1,795,940  |   | XXX..... |
| 6099999...     | Total - Bonds.....                                                       |            |              |  | 604,927,682 | 606,511,209 | 597,736,559 | 598,165,969 | 319,266 | 0 | 0 | 6,761,714 | 6,761,714 | 13,479,668 | 0 | XXX..... |

Common Stocks - Public Utilities

United States

|                |                                               |            |              |            |         |     |         |         |          |   |   |        |        |   |       |          |
|----------------|-----------------------------------------------|------------|--------------|------------|---------|-----|---------|---------|----------|---|---|--------|--------|---|-------|----------|
| 018802-10-8... | Alliant Energy Corp CS.....                   | 02/12/2002 | Various..... | 6,400,000  | 189,741 |     | 181,747 | 194,304 | (12,557) |   |   | 7,994  | 7,994  |   | 3,200 | L.....   |
| 023608-10-2... | Ameren Corporation CS.....                    | 01/14/2002 | Various..... | 300,000    | 12,952  |     | 11,876  | 12,690  | (814)    |   |   | 1,076  | 1,076  |   |       | L.....   |
| 80589M-10-2... | Scana Corp CS.....                            | 01/08/2002 | Various..... | 11,162,000 | 307,003 |     | 291,536 | 310,638 | (19,103) |   |   | 15,467 | 15,467 |   | 3,349 | L.....   |
|                | United States.....                            |            |              |            | 509,696 | XXX | 485,159 | 517,632 | (32,474) | 0 | 0 | 24,537 | 24,537 | 0 | 6,549 | XXX..... |
| 6699999...     | Total - Common Stocks - Public Utilities..... |            |              |            | 509,696 | XXX | 485,159 | 517,632 | (32,474) | 0 | 0 | 24,537 | 24,537 | 0 | 6,549 | XXX..... |

Common Stocks - Banks, Trust and Insurance Companies

United States

|                |                                                                 |            |                           |           |         |     |         |         |          |   |   |        |        |   |       |          |
|----------------|-----------------------------------------------------------------|------------|---------------------------|-----------|---------|-----|---------|---------|----------|---|---|--------|--------|---|-------|----------|
| 025816-10-9... | American Express Co CS.....                                     | 03/26/2002 | Sanford C. Bernstein..... | 4,200,000 | 168,784 |     | 135,248 | 149,898 | (14,650) |   |   | 33,536 | 33,536 |   | 336   | L.....   |
| 171232-10-1... | Chubb Corp CS.....                                              | 03/01/2002 | Various.....              | 4,600,000 | 341,727 |     | 306,382 | 317,400 | (11,018) |   |   | 35,345 | 35,345 |   | 1,564 | L.....   |
|                | United States.....                                              |            |                           |           | 510,511 | XXX | 441,630 | 467,298 | (25,668) | 0 | 0 | 68,881 | 68,881 | 0 | 1,900 | XXX..... |
| 6799999...     | Total - Common Stocks - Banks, Trust & Insurance Companies..... |            |                           |           | 510,511 | XXX | 441,630 | 467,298 | (25,668) | 0 | 0 | 68,881 | 68,881 | 0 | 1,900 | XXX..... |

Common Stocks - Industrial and Miscellaneous

United States

|                |                              |            |                 |           |         |  |         |         |          |  |  |          |          |  |       |        |
|----------------|------------------------------|------------|-----------------|-----------|---------|--|---------|---------|----------|--|--|----------|----------|--|-------|--------|
| 002896-20-7... | Abercrombie & Fitch Co.....  | 03/22/2002 | Prudential..... | 700,000   | 21,038  |  | 14,952  | 18,571  | (3,619)  |  |  | 6,086    | 6,086    |  |       | L..... |
| 037411-10-5... | Apache Crp CS.....           | 03/27/2002 | Prudential..... | 1,600,000 | 89,663  |  | 73,264  | 79,808  | (6,544)  |  |  | 16,399   | 16,399   |  | 160   | L..... |
| 079860-10-2... | Bellsouth Corp CS.....       | 03/15/2002 | Various.....    | 6,800,000 | 262,594 |  | 291,679 | 259,420 | 32,259   |  |  | (29,085) | (29,085) |  | 1,292 | L..... |
| 160903-10-0... | Charter One Finl Inc CS..... | 03/11/2002 | Various.....    | 9,600,000 | 297,656 |  | 248,266 | 260,640 | (12,374) |  |  | 49,390   | 49,390   |  | 1,680 | L..... |
| 172474-10-8... | Cinergy Corp CS.....         | 03/25/2002 | Various.....    | 7,900,000 | 273,732 |  | 251,271 | 264,097 | (12,826) |  |  | 22,461   | 22,461   |  | 3,555 | L..... |
| 247361-10-8... | Delta Airlines CS.....       | 03/04/2002 | Autranet.....   | 1,800,000 | 69,074  |  | 44,177  | 52,668  | (8,491)  |  |  | 24,897   | 24,897   |  | 45    | L..... |
| 31428X-10-6... | Fedex Corporation CS.....    | 03/05/2002 | Autranet.....   | 700,000   | 42,587  |  | 28,131  | 36,316  | (8,185)  |  |  | 14,456   | 14,456   |  |       | L..... |

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<br>Identification                             | Description                                                                              | Disposal<br>Date | Name of Purchaser                 | Number of<br>Shares of<br>Stock | Consideration | Par Value | Actual Cost | Book/Adjusted<br>Carrying<br>Value At<br>Disposal Date | Increase<br>(Decrease)<br>by Adjustment | Increase<br>(Decrease)<br>by Foreign<br>Exchange<br>Adjustment | Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | Realized<br>Gain (Loss)<br>on Disposal | Total<br>Gain (Loss)<br>on Disposal | Interest<br>on Bonds<br>Received<br>During Year | Dividends<br>on Stocks<br>Received<br>During Year | NAIC<br>Designation<br>(a) |
| 450911-10-2....                                     | ITT Industries Inc CS.....                                                               | 03/18/2002       | Various.....                      | 3,500.000                       | 219,597       |           | 113,358     | 176,750                                                | (63,393)                                |                                                                |                                                   | 106,240                                | 106,240                             |                                                 | 525                                               | L.....                     |
| 594918-10-4....                                     | Microsoft Corp CS.....                                                                   | 03/20/2002       | Various.....                      | 1,600.000                       | 98,319        |           | 88,050      | 106,000                                                | (17,950)                                |                                                                |                                                   | 10,269                                 | 10,269                              |                                                 |                                                   | L.....                     |
| 713448-10-8....                                     | Pepsico Inc CS.....                                                                      | 03/26/2002       | Various.....                      | 3,100.000                       | 157,633       |           | 140,199     | 150,939                                                | (10,741)                                |                                                                |                                                   | 17,434                                 | 17,434                              |                                                 | 899                                               | L.....                     |
| 784635-10-4....                                     | SPX Corp CS.....                                                                         | 01/02/2002       | Autranet.....                     | 200.000                         | 27,498        |           | 21,337      | 27,380                                                 | (6,043)                                 |                                                                |                                                   | 6,161                                  | 6,161                               |                                                 |                                                   | L.....                     |
| 785905-10-0....                                     | Sabre Holdings Corp CS.....                                                              | 01/15/2002       | Various.....                      | 3,545.000                       | 136,008       |           | 146,014     | 150,131                                                | (4,117)                                 |                                                                |                                                   | (10,006)                               | (10,006)                            |                                                 |                                                   | L.....                     |
| 812387-10-8....                                     | Sears Roebuck & Co CS.....                                                               | 01/11/2002       | Prudential.....                   | 700.000                         | 36,848        |           | 27,525      | 33,348                                                 | (5,823)                                 |                                                                |                                                   | 9,322                                  | 9,322                               |                                                 | 161                                               | L.....                     |
| 844741-10-8....                                     | Southwst Air CS.....                                                                     | 02/08/2002       | Various.....                      | 12,900.000                      | 240,326       |           | 175,598     | 238,392                                                | (62,794)                                |                                                                |                                                   | 64,727                                 | 64,727                              |                                                 | 58                                                | L.....                     |
|                                                     | United States.....                                                                       |                  |                                   |                                 | 1,972,573     | XXX       | 1,663,821   | 1,854,460                                              | (190,641)                               | 0                                                              | 0                                                 | 308,751                                | 308,751                             | 0                                               | 8,375                                             | XXX                        |
| 6899999                                             | Total - Common Stocks - Industrial & Miscellaneous.....                                  |                  |                                   |                                 | 1,972,573     | XXX       | 1,663,821   | 1,854,460                                              | (190,641)                               | 0                                                              | 0                                                 | 308,751                                | 308,751                             | 0                                               | 8,375                                             | XXX                        |
| Common Stocks - Parent, Subsidiaries and Affiliates |                                                                                          |                  |                                   |                                 |               |           |             |                                                        |                                         |                                                                |                                                   |                                        |                                     |                                                 |                                                   |                            |
| United States                                       |                                                                                          |                  |                                   |                                 |               |           |             |                                                        |                                         |                                                                |                                                   |                                        |                                     |                                                 |                                                   |                            |
| 142143-60-1....                                     | SMFI Pinnacle S&P MidCap 400 Index.....                                                  | 01/31/2002       | Various.....                      | 167,741.000                     | 2,147,145     |           | 2,267,713   | 1,566,700                                              | 98,617                                  |                                                                |                                                   | (120,568)                              | (120,568)                           |                                                 |                                                   | UZ                         |
| 142143-77-5....                                     | SMFI Apex S&P 400 Index.....                                                             | 01/04/2002       | Direct.....                       | 4,897.000                       | 49,504        |           | 48,476      | 48,574                                                 | (98)                                    |                                                                |                                                   | 1,028                                  | 1,028                               |                                                 |                                                   | UZ                         |
| 142143-78-3....                                     | SMFI Pinnacle Nasdaq 100 Index.....                                                      | 03/28/2002       | Direct.....                       | 28,500.000                      | 583,680       |           | 689,985     | 127,110                                                | 54,435                                  |                                                                |                                                   | (106,305)                              | (106,305)                           |                                                 |                                                   | UZ                         |
| 142143-79-1....                                     | SMFI Pinnacle Russell 2000 Index.....                                                    | 03/28/2002       | Various.....                      | 214,600.000                     | 4,472,930     |           | 4,707,960   | 2,064,452                                              | 234,660                                 |                                                                |                                                   | (235,030)                              | (235,030)                           |                                                 | 21,831                                            | UZ                         |
| 142143-80-9....                                     | SMFI Apex Lehman Agg Bond Index.....                                                     | 03/25/2002       | Various.....                      | 74,150.000                      | 1,547,035     |           | 1,487,500   | 764,487                                                | (46,113)                                |                                                                |                                                   | 59,535                                 | 59,535                              |                                                 | 1,711                                             | UZ                         |
| 142143-87-4....                                     | SMFI Apex Russell 2000 Index.....                                                        | 03/28/2002       | Direct.....                       | 29,000.000                      | 1,513,800     |           | 1,527,140   | 291,160                                                | 71,340                                  |                                                                |                                                   | (13,340)                               | (13,340)                            |                                                 |                                                   | UZ                         |
| 866167-76-0....                                     | SMFI Apex EAFE Intl Fd.....                                                              | 03/22/2002       | Direct.....                       | 1,000.000                       | 39,630        |           | 49,850      | 7,880                                                  | 10,450                                  |                                                                |                                                   | (10,220)                               | (10,220)                            |                                                 |                                                   | UZ                         |
| 142143-85-8....                                     | SMFI Apex Nasdaq 100 Index.....                                                          | 03/31/2002       | Basis Adjustment Hedge Acctg..... |                                 | 31,073        |           | 31,073      | 31,073                                                 |                                         |                                                                |                                                   |                                        | 0                                   |                                                 |                                                   | UZ                         |
| 142143-78-3....                                     | SMFI Pinnacle Nasdaq 100 Index.....                                                      | 03/31/2002       | Basis Adjustment Hedge Acctg..... |                                 | 113,597       |           | 113,597     | 113,597                                                |                                         |                                                                |                                                   |                                        | 0                                   |                                                 |                                                   | UZ                         |
|                                                     | United States.....                                                                       |                  |                                   |                                 | 10,498,394    | XXX       | 10,923,294  | 5,015,033                                              | 423,291                                 | 0                                                              | 0                                                 | (424,900)                              | (424,900)                           | 0                                               | 23,542                                            | XXX                        |
| 6999999                                             | Total - Common Stocks - Parent, Subsidiaries and Affiliates.....                         |                  |                                   |                                 | 10,498,394    | XXX       | 10,923,294  | 5,015,033                                              | 423,291                                 | 0                                                              | 0                                                 | (424,900)                              | (424,900)                           | 0                                               | 23,542                                            | XXX                        |
| 7099997                                             | Total - Common Stocks - Part 4.....                                                      |                  |                                   |                                 | 13,491,174    | XXX       | 13,513,904  | 7,854,423                                              | 174,508                                 | 0                                                              | 0                                                 | (22,731)                               | (22,731)                            | 0                                               | 40,366                                            | XXX                        |
| 7099998                                             | Total - Common Stocks - Summary Item for Common Stocks Bought and Sold This Quarter..... |                  |                                   |                                 | 172,629       | XXX       | 159,447     | 141,266                                                |                                         |                                                                |                                                   | 13,182                                 | 13,182                              |                                                 | 800                                               | XXX                        |
| 7099999                                             | Total - Common Stocks.....                                                               |                  |                                   |                                 | 13,663,803    | XXX       | 13,673,351  | 7,995,689                                              | 174,508                                 | 0                                                              | 0                                                 | (9,549)                                | (9,549)                             | 0                                               | 41,166                                            | XXX                        |
| 7199999                                             | Total - Preferred and Common Stocks.....                                                 |                  |                                   |                                 | 13,663,803    | XXX       | 13,673,351  | 7,995,689                                              | 174,508                                 | 0                                                              | 0                                                 | (9,549)                                | (9,549)                             | 0                                               | 41,166                                            | XXX                        |
| 7299999                                             | Total - Bonds, Preferred and Common Stocks.....                                          |                  |                                   |                                 | 618,591,485   | XXX       | 611,409,910 | 606,161,658                                            | 493,774                                 | 0                                                              | 0                                                 | 6,752,165                              | 6,752,165                           | 13,479,668                                      | 41,166                                            | XXX                        |

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues:....8.

SCHEDULE DB - PART A - SECTION 1

Showing All Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

| 1                                                            | 2                                               | 3                                                | 4                                    | 5                         | 6                             | 7                          | 8             | 9   | 10                 | 11            | 12                                                       | 13                                           | 14                                              |
|--------------------------------------------------------------|-------------------------------------------------|--------------------------------------------------|--------------------------------------|---------------------------|-------------------------------|----------------------------|---------------|-----|--------------------|---------------|----------------------------------------------------------|----------------------------------------------|-------------------------------------------------|
| Description                                                  | Number of<br>Contracts or<br>Notional<br>Amount | Date of<br>Maturity,<br>Expiry, or<br>Settlement | Strike<br>Price,<br>Rate or<br>Index | Date<br>of<br>Acquisition | Exchange or<br>Counterparty   | Cost/<br>Option<br>Premium | Book<br>Value | *   | Statement<br>Value | Fair<br>Value | Year to Date<br>Increase/<br>(Decrease)<br>by Adjustment | Used to<br>Adjust Basis<br>of Hedged<br>Item | Other<br>Investment/<br>Miscellaneous<br>Income |
| Call Options - Hedging Transactions                          |                                                 |                                                  |                                      |                           |                               |                            |               |     |                    |               |                                                          |                                              |                                                 |
| S&P 500 Index.....                                           | 5,516                                           | ..04/01/2002...                                  | 1,160.33                             | 04/02/2001...             | Deutsche Bank Securities..... | 741,902                    |               |     |                    |               | (274,145)                                                |                                              |                                                 |
| S&P 500 Index.....                                           | 3,632                                           | ..05/02/2002...                                  | 1,266.45                             | 05/01/2001...             | Deutsche Bank Securities..... | 503,686                    | 6,396         |     | 6,396              | 6,396         | (80,097)                                                 |                                              |                                                 |
| S&P 500 Index.....                                           | 2,538                                           | ..05/31/2002...                                  | 1,260.67                             | 06/01/2001...             | Deutsche Bank Securities..... | 374,400                    | 19,050        |     | 19,050             | 19,050        | (60,539)                                                 |                                              |                                                 |
| S&P 500 Index.....                                           | 4,370                                           | ..06/28/2002...                                  | 1,224.38                             | 07/02/2001...             | Deutsche Bank Securities..... | 532,703                    | 90,791        |     | 90,791             | 90,791        | (117,889)                                                |                                              |                                                 |
| S&P 500 Index.....                                           | 2,467                                           | ..08/01/2002...                                  | 1,215.93                             | 08/01/2001...             | Deutsche Bank Securities..... | 316,499                    | 76,653        |     | 76,653             | 76,653        | (65,594)                                                 |                                              |                                                 |
| S&P 500 Index.....                                           | 3,749                                           | ..08/30/2002...                                  | 1,133.6                              | 09/04/2001...             | Deutsche Bank Securities..... | 484,499                    | 265,629       |     | 265,629            | 265,629       | (100,068)                                                |                                              |                                                 |
| S&P 500 Index.....                                           | 6,740                                           | ..10/01/2002...                                  | 1,038.55                             | 10/01/2001...             | Deutsche Bank Securities..... | 787,502                    | 917,044       |     | 917,044            | 917,044       | (144,047)                                                |                                              |                                                 |
| S&P 500 Index.....                                           | 2,352                                           | ..11/01/2002...                                  | 1,084.1                              | 11/01/2001...             | Deutsche Bank Securities..... | 285,580                    | 26,923        |     | 26,923             | 26,923        | (290,905)                                                |                                              |                                                 |
| S&P 500 Index.....                                           | 2,150                                           | ..12/30/2002...                                  | 1,139.45                             | 12/03/2001...             | Deutsche Bank Securities..... | 277,350                    | 187,203       |     | 187,203            | 187,203       | (64,051)                                                 |                                              |                                                 |
| S&P 500 Index.....                                           | 5,357                                           | ..12/31/2002...                                  | 1,148.08                             | 01/02/2002...             | Deutsche Bank Securities..... | 650,580                    | 471,062       |     | 471,062            | 471,062       | (179,517)                                                |                                              |                                                 |
| S&P 500 Index.....                                           | 3,208                                           | ..01/31/2003...                                  | 1,122.2                              | 02/01/2002...             | Deutsche Bank Securities..... | 356,410                    | 340,677       |     | 340,677            | 340,677       | (15,733)                                                 |                                              |                                                 |
| S&P 500 Index.....                                           | 2,739                                           | ..02/28/2003...                                  | 1,131.78                             | 03/01/2002...             | Deutsche Bank Securities..... | 306,905                    | 289,920       |     | 289,910            | 289,910       | (16,985)                                                 |                                              |                                                 |
| 0199999. Subtotal - Call Options - Hedging Transactions..... |                                                 |                                                  |                                      |                           |                               | 5,618,015                  | 2,691,349     | XXX | 2,691,339          | 2,691,339     | (1,409,570)                                              | 0                                            | 0                                               |
| 0499999. Subtotal - Call Options.....                        |                                                 |                                                  |                                      |                           |                               | 5,618,015                  | 2,691,349     | XXX | 2,691,339          | 2,691,339     | (1,409,570)                                              | 0                                            | 0                                               |
| 2599999. Total - Hedging Transactions.....                   |                                                 |                                                  |                                      |                           |                               | 5,618,015                  | 2,691,349     | XXX | 2,691,339          | 2,691,339     | (1,409,570)                                              | 0                                            | 0                                               |
| 9999999. Totals.....                                         |                                                 |                                                  |                                      |                           |                               | 5,618,015                  | 2,691,349     | XXX | 2,691,339          | 2,691,339     | (1,409,570)                                              | 0                                            | 0                                               |

SCHEDULE DB - PART B - SECTION 1

Showing All Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

| 1           | 2                                               | 3                                                | 4                                    | 5                                   | 6                           | 7                         | 8             | 9 | 10                 | 11            | 12                                                       | 13                         | 14                                              |
|-------------|-------------------------------------------------|--------------------------------------------------|--------------------------------------|-------------------------------------|-----------------------------|---------------------------|---------------|---|--------------------|---------------|----------------------------------------------------------|----------------------------|-------------------------------------------------|
| Description | Number of<br>Contracts or<br>Notional<br>Amount | Date of<br>Maturity,<br>Expiry, or<br>Settlement | Strike<br>Price,<br>Rate or<br>Index | Date<br>of<br>Issuance/<br>Purchase | Exchange or<br>Counterparty | Consideration<br>Received | Book<br>Value | * | Statement<br>Value | Fair<br>Value | Year to Date<br>Increase/<br>(Decrease)<br>by Adjustment | Used to<br>Adjust<br>Basis | Other<br>Investment/<br>Miscellaneous<br>Income |

NONE

SCHEDULE DB - PART C - SECTION 1

Showing All Collar, Swap and Forwards Open at Current Statement Date

| 1                                                      | 2               | 3                                       | 4                                     | 5                                     | 6                        | 7                                | 8          | 9     | 10              | 11         | 12                                              | 13                                  | 14                                     | 15                 |
|--------------------------------------------------------|-----------------|-----------------------------------------|---------------------------------------|---------------------------------------|--------------------------|----------------------------------|------------|-------|-----------------|------------|-------------------------------------------------|-------------------------------------|----------------------------------------|--------------------|
| Description                                            | Notional Amount | Date of Maturity, Expiry, or Settlement | Strike Price, Rate or Index Rec (Pay) | Date of Opening Position or Agreement | Exchange or Counterparty | Cost or (Consideration Received) | Book Value | *     | Statement Value | Fair Value | Year to Date Increase/ (Decrease) by Adjustment | Used to Adjust Basis of Hedged Item | Other Investment/ Miscellaneous Income | Potential Exposure |
| Swaps - Hedging Transactions                           |                 |                                         |                                       |                                       |                          |                                  |            |       |                 |            |                                                 |                                     |                                        |                    |
| Basis Swap.....                                        | .....6,936,050  | 04/30/2002..                            | Russell 2000.....                     | 03/31/2002...                         | Deutsche Bank.....       | .....                            | .....      | ..... | .....           | .....      | .....                                           | .....                               | .....                                  | .....              |
| Basis Swap.....                                        | .....1,089,255  | 04/30/2002..                            | Nasdaq 100.....                       | 03/31/2002...                         | Deutsche Bank.....       | .....                            | .....      | ..... | .....           | .....      | .....                                           | .....                               | .....                                  | .....              |
| Basis Swap.....                                        | .....7,586,600  | 04/30/2002..                            | Russell 2000.....                     | 03/31/2002...                         | Deutsche Bank.....       | .....                            | .....      | ..... | .....           | .....      | .....                                           | .....                               | .....                                  | .....              |
| Basis Swap.....                                        | .....9,696,714  | 04/30/2002..                            | EAFE.....                             | 03/31/2002...                         | Deutsche Bank.....       | .....                            | .....      | ..... | .....           | .....      | .....                                           | .....                               | .....                                  | .....              |
| 05999999. Subtotal - Swaps - Hedging Transactions..... |                 |                                         |                                       |                                       |                          | .....0                           | .....0     | XXX   | .....0          | .....0     | .....0                                          | .....0                              | .....0                                 | .....0             |
| 08999999. Subtotal - Swaps.....                        |                 |                                         |                                       |                                       |                          | .....0                           | .....0     | XXX   | .....0          | .....0     | .....0                                          | .....0                              | .....0                                 | .....0             |
| 25999999. Subtotal - Hedging Transactions.....         |                 |                                         |                                       |                                       |                          | .....0                           | .....0     | XXX   | .....0          | .....0     | .....0                                          | .....0                              | .....0                                 | .....0             |
| 99999999. Total.....                                   |                 |                                         |                                       |                                       |                          | .....0                           | .....0     | XXX   | .....0          | .....0     | .....0                                          | .....0                              | .....0                                 | .....0             |

E07

SCHEDULE DB - PART D - SECTION 1

Showing All Futures Contracts and Insurance Futures Contracts at Current Statement Date

| 1           | 2                   | 3             | 4              | 5             | 6                | 7                        | 8                        | 9            | Variation Margin Information |                                     |          | 13                 |
|-------------|---------------------|---------------|----------------|---------------|------------------|--------------------------|--------------------------|--------------|------------------------------|-------------------------------------|----------|--------------------|
|             |                     |               |                |               |                  |                          |                          |              | 10                           | 11                                  | 12       |                    |
| Description | Number of Contracts | Maturity Date | Original Value | Current Value | Variation Margin | Date of Opening Position | Exchange or Counterparty | Cash Deposit | Recognized                   | Used to Adjust Basis of Hedged Item | Deferred | Potential Exposure |
|             |                     |               |                |               |                  |                          |                          |              |                              |                                     |          |                    |

NONE

The Union Central Life Insurance Company  
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1                                      |                            | 2                | 3                                                  | 4                                                    | Book Balance at End of Each Month During Current Quarter |                  |                  | 8     |
|----------------------------------------|----------------------------|------------------|----------------------------------------------------|------------------------------------------------------|----------------------------------------------------------|------------------|------------------|-------|
| Depository                             |                            | Rate of Interest | Amount of Interest Received During Current Quarter | Amount of Interest Accrued at Current Statement Date | 5                                                        | 6                | 7                | *     |
|                                        |                            |                  |                                                    |                                                      | First Month                                              | Second Month     | Third Month      |       |
| Open Depositories                      |                            |                  |                                                    |                                                      |                                                          |                  |                  |       |
| State Street Bank and Trust.....       | Boston, Massachusetts..... |                  | .....545                                           | .....                                                | .....351,950                                             | .....138,284     | .....51,726      | ..... |
| PNC Bank Ohio.....                     | Cincinnati, Ohio.....      |                  | .....11,731                                        | .....                                                | .....5,187,951                                           | .....11,152,895  | .....(8,617,670) | ..... |
| Bank of New York - Custody.....        | New York, New York.....    |                  | .....56,004                                        | .....                                                | .....10,376,358                                          | .....500,042     | .....4,490,807   | ..... |
| Bank of New York - Concentration.....  | New York, New York.....    |                  | .....5,650                                         | .....                                                | .....451,634                                             | .....59,798      | .....922,088     | ..... |
| Bank One.....                          | Springfield, Illinois..... |                  | .....1,889                                         | .....                                                | .....755,980                                             | .....(3,906,994) | .....667,529     | ..... |
| Firststar.....                         | Milwaukee, Wisconsin.....  |                  |                                                    | .....                                                | .....926,186                                             | .....795,362     | .....1,819,214   | ..... |
| Bank One.....                          | Detroit, Michigan.....     |                  | .....1,782                                         | .....                                                | .....226,633                                             | .....100,407     | .....245,999     | ..... |
| Provident.....                         | Cincinnati, Ohio.....      |                  | .....1,838                                         | .....                                                | .....852,004                                             | .....495,176     | .....862,688     | ..... |
| 0199999. Total Open Depositories.....  |                            | XXX              | .....79,439                                        | .....0                                               | .....19,128,696                                          | .....9,334,970   | .....442,381     | XXX   |
| 0399999. Total Cash on Deposit.....    |                            | XXX              | .....79,439                                        | .....0                                               | .....19,128,696                                          | .....9,334,970   | .....442,381     | XXX   |
| 0499999. Cash in Company's Office..... |                            | XXX              | XXX                                                | XXX                                                  | .....25,284                                              | .....20,608      | .....45,489      | XXX   |
| 0599999. Total Cash.....               |                            | XXX              | .....79,439                                        | .....0                                               | .....19,153,980                                          | .....9,355,578   | .....487,870     | XXX   |



Trusted Surplus Statement

AFFIDAVIT OF U.S. MANAGERS, GENERAL AGENTS OR ATTORNEYS

\_\_\_\_\_ being duly sworn, says that he/she is the \_\_\_\_\_ of the \_\_\_\_\_, a corporation organized under the laws of \_\_\_\_\_, entered to transact business in the United States through the State of \_\_\_\_\_, that this trusted surplus statement together with its related schedules appended hereto is a true statement of the trusted surplus of said corporation, that the several items of assets, as hereinafter enumerated, are the absolute property of said corporation, free and clear from any liens or claims thereon, except as hereinafter stated, and that each and all of the hereinafter mentioned assets are held in the United States by Insurance Departments and Officers of the various States of the United States and Trustees as hereinafter indicated, and that the assets, liabilities and deductions therefrom reported in this statement are in accordance with the instructions accompanying this statement.

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_ A.D, 2002

\_\_\_\_\_  
\_\_\_\_\_

AFFIDAVIT OF TRUSTEE - SCHEDULE B

\_\_\_\_\_  
\_\_\_\_\_ being sworn, say that this is the Trustee of the \_\_\_\_\_, a corporation organized under the laws of \_\_\_\_\_, entered to transact business in the United States through the State of \_\_\_\_\_, located at \_\_\_\_\_, that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_ A.D, 2002

NONE

\_\_\_\_\_  
\_\_\_\_\_

AFFIDAVIT OF TRUSTEE - SCHEDULE C

\_\_\_\_\_  
\_\_\_\_\_ being sworn, say that this is the Trustee of the \_\_\_\_\_, a corporation organized under the laws of \_\_\_\_\_, entered to transact business in the United States through the State of \_\_\_\_\_, located at \_\_\_\_\_, that the assets listed in Schedule C of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_ A.D, 2002

\_\_\_\_\_  
\_\_\_\_\_

AFFIDAVIT OF TRUSTEE - SCHEDULE D

\_\_\_\_\_  
\_\_\_\_\_ being sworn, say that this is the Trustee of the \_\_\_\_\_, a corporation organized under the laws of \_\_\_\_\_, entered to transact business in the United States through the State of \_\_\_\_\_, located at \_\_\_\_\_, that the assets listed in Schedule D of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this \_\_\_\_\_ day of \_\_\_\_\_ A.D, 2002

\_\_\_\_\_  
\_\_\_\_\_

Trusted Surplus Statement (Continued)

Assets

Schedule A - Deposits with State Officers (Excluding Special Deposits)

| 1<br>Line<br>Number | 2<br><br>Description           | 3<br><br>Admitted Asset Value | 4<br><br>Par Value | 5<br><br>Fair Value |
|---------------------|--------------------------------|-------------------------------|--------------------|---------------------|
| 1.01                | .....                          | .....                         | .....              | .....               |
| 1.02                | .....                          | .....                         | .....              | .....               |
| 1.03                | .....                          | .....                         | .....              | .....               |
| 1.04                | .....                          | .....                         | .....              | .....               |
| 1.05                | .....                          | .....                         | .....              | .....               |
| 1.06                | .....                          | .....                         | .....              | .....               |
| 1.07                | .....                          | .....                         | .....              | .....               |
| 1.08                | .....                          | .....                         | .....              | .....               |
| 1.09                | .....                          | .....                         | .....              | .....               |
| 1.10                | .....                          | .....                         | .....              | .....               |
| 1.11                | .....                          | .....                         | .....              | .....               |
| 1.12                | .....                          | .....                         | .....              | .....               |
| 1.13                | .....                          | .....                         | .....              | .....               |
| 1.14                | .....                          | .....                         | .....              | .....               |
| 1.15                | .....                          | .....                         | .....              | .....               |
| 1.98                | Accrued Investment Income..... | .....                         | .....XXX.....      | .....XXX.....       |
| 1.99                | Totals.....                    | .....0                        | .....0             | .....0              |

Schedule B - Deposits with United States Trustee

| 1<br>Line<br>Number | 2<br><br>Description                                                  | 3<br><br>Admitted Asset Value | 4<br><br>Par Value | 5<br><br>Fair Value |
|---------------------|-----------------------------------------------------------------------|-------------------------------|--------------------|---------------------|
| 2.01                | Cash.....                                                             | .....                         | .....              | .....               |
| 2.02                | Bonds.....                                                            | .....                         | .....              | .....               |
| 2.03                | Preferred Stock.....                                                  | .....                         | .....              | .....               |
| 2.04                | Common Stock.....                                                     | .....                         | .....              | .....               |
| 2.05                | Mortgage Loans on Real Estate.....                                    | .....                         | .....              | .....               |
| 2.06                | Real Estate.....                                                      | .....                         | .....              | .....               |
| 2.07                | Short-Term Investments.....                                           | .....                         | .....              | .....               |
| 2.08                | Other Invested Assets.....                                            | .....                         | .....              | .....               |
| 2.09                | Miscellaneous Assets not included in any of the above categories..... | .....                         | .....              | .....               |
| 2.98                | Accrued Investment Income.....                                        | .....                         | .....XXX.....      | .....XXX.....       |
| 2.99                | Totals.....                                                           | .....0                        | .....0             | .....0              |

NONE

Schedule C - Deposits with United States Trustee

| 1<br>Line<br>Number | 2<br><br>Description                                                  | 3<br><br>Admitted Asset Value | 4<br><br>Par Value | 5<br><br>Fair Value |
|---------------------|-----------------------------------------------------------------------|-------------------------------|--------------------|---------------------|
| 3.01                | Cash.....                                                             | .....                         | .....              | .....               |
| 3.02                | Bonds.....                                                            | .....                         | .....              | .....               |
| 3.03                | Preferred Stock.....                                                  | .....                         | .....              | .....               |
| 3.04                | Common Stock.....                                                     | .....                         | .....              | .....               |
| 3.05                | Mortgage Loans on Real Estate.....                                    | .....                         | .....              | .....               |
| 3.06                | Real Estate.....                                                      | .....                         | .....              | .....               |
| 3.07                | Short-Term Investments.....                                           | .....                         | .....              | .....               |
| 3.08                | Other Invested Assets.....                                            | .....                         | .....              | .....               |
| 3.09                | Miscellaneous Assets not included in any of the above categories..... | .....                         | .....              | .....               |
| 3.98                | Accrued Investment Income.....                                        | .....                         | .....XXX.....      | .....XXX.....       |
| 3.99                | Totals.....                                                           | .....0                        | .....0             | .....0              |

Schedule D - Deposits with United States Trustee

| 1<br>Line<br>Number | 2<br><br>Description                                                  | 3<br><br>Admitted Asset Value | 4<br><br>Par Value | 5<br><br>Fair Value |
|---------------------|-----------------------------------------------------------------------|-------------------------------|--------------------|---------------------|
| 4.01                | Cash.....                                                             | .....                         | .....              | .....               |
| 4.02                | Bonds.....                                                            | .....                         | .....              | .....               |
| 4.03                | Preferred Stock.....                                                  | .....                         | .....              | .....               |
| 4.04                | Common Stock.....                                                     | .....                         | .....              | .....               |
| 4.05                | Mortgage Loans on Real Estate.....                                    | .....                         | .....              | .....               |
| 4.06                | Real Estate.....                                                      | .....                         | .....              | .....               |
| 4.07                | Short-Term Investments.....                                           | .....                         | .....              | .....               |
| 4.08                | Other Invested Assets.....                                            | .....                         | .....              | .....               |
| 4.09                | Miscellaneous Assets not included in any of the above categories..... | .....                         | .....              | .....               |
| 4.98                | Accrued Investment Income.....                                        | .....                         | .....XXX.....      | .....XXX.....       |
| 4.99                | Totals.....                                                           | .....0                        | .....0             | .....0              |

Life Accident and Health Supplement for the Quarter Ending March 31, 2002 of the U. S. Branch of

The Union Central Life Insurance Company

Trusted Surplus Statement (Continued)

Liabilities and Trusted Surplus

|                                                                   |                                                                                  |              |
|-------------------------------------------------------------------|----------------------------------------------------------------------------------|--------------|
|                                                                   |                                                                                  | 1            |
|                                                                   |                                                                                  | Current Year |
| 1. Total liabilities.....                                         |                                                                                  | .....0       |
| ADDITIONS TO LIABILITIES:                                         |                                                                                  |              |
| 2. Aggregate write-ins for additions to liabilities.....          |                                                                                  | .....0       |
| 3. Totals (Lines 1 + 2).....                                      |                                                                                  | .....0       |
| DEDUCTIONS FROM LIABILITIES:                                      |                                                                                  |              |
| 4. Amounts Recoverable From Reinsurers:                           |                                                                                  |              |
| 4.1                                                               | Authorized Companies.....                                                        | .....0       |
| 4.2                                                               | Unauthorized Companies.....                                                      | .....0       |
| 5. Special State Deposits, not exceeding net liabilities carried: |                                                                                  |              |
| 5.1                                                               | Special State Deposits (submit schedule).....                                    | .....0       |
| 5.2                                                               | Accrued interest on special state deposits.....                                  | .....0       |
| 6.                                                                | Life insurance premiums and annuity considerations deferred and uncollected..... | .....0       |
| 7.                                                                | Accident and health premiums due and unpaid.....                                 | .....0       |
| 8. Policy loans and premium notes:                                |                                                                                  |              |
| 8.1                                                               | Policy loans not exceeding reserves carried on such policies.....                | .....0       |
| 8.2                                                               | Premium notes.....                                                               | .....0       |
| 8.3                                                               | Interest due and accrued on policy loans and premium notes.....                  | .....0       |
| 9.                                                                | Aggregate write-ins for other deductions from liabilities.....                   | .....0       |
| 10.                                                               | Total Deductions (Lines 4.1 thru 9).....                                         | .....0       |
| 11.                                                               | Total Adjusted Liabilities (Line 3 minus Line 10).....                           | .....0       |
| 12.                                                               | Trusted Surplus.....                                                             | .....0       |
| 13.                                                               | Total.....                                                                       | .....0       |

NONE

Details of Write-Ins

|       |                                                                   |        |
|-------|-------------------------------------------------------------------|--------|
| 0201. | .....                                                             | .....  |
| 0202. | .....                                                             | .....  |
| 0203. | .....                                                             | .....  |
| 0298. | Summary of remaining write-ins for Line 2 from overflow page..... | .....0 |
| 0299. | Totals (Lines 0201 thru 0203 plus 0298) (Line 2 above).....       | .....0 |
| 0901. | .....                                                             | .....  |
| 0902. | .....                                                             | .....  |
| 0903. | .....                                                             | .....  |
| 0998. | Summary of remaining write-ins for Line 9 from overflow page..... | .....0 |
| 0999. | Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....       | .....0 |

INTERROGATORIES (To be completed by Fraternal organizations only)

- 1.1 Have there been any changes made to any of the trust indentures during the period?.....

Yes [ ] No [ ]
- 1.2 If yes, has the domiciliary or entry state approved the change?.....

Yes [ ] No [ ]

