



# QUARTERLY STATEMENT

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

## The Union Central Life Insurance Company

NAIC Group Code..... 000, 000 (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 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	1876 Waycross Road ..... Cincinnati ..... OH ..... 45240 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-595-2200 <i>(Area Code) (Telephone Number)</i>
Mail Address	Post Office Box 40888 ..... Cincinnati ..... OH ..... 45240 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	1876 Waycross Road ..... Cincinnati ..... OH ..... 45240 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-595-2200 <i>(Area Code) (Telephone Number)</i>
Internet Website Address	www.unioncentral.com	
Statement Contact	Lori Dashewich <i>(Name)</i> ldashewich@unioncentral.com <i>(E-Mail Address)</i>	513-595-2269 <i>(Area Code) (Telephone Number) (Extension)</i> 513-595-2926 <i>(Fax Number)</i>
Policyowner Relations Contact	1876 Waycross Road ..... Cincinnati ..... OH ..... 45240 <i>(Street and Number) (City or Town, State and Zip Code)</i>	513-595-2826 <i>(Area Code) (Telephone Number) (Extension)</i>

### OFFICERS

President & Chief Executive Officer	John Hale Jacobs
Vice President & Treasurer	Lisa Ann Mullen
Executive VP, Secretary & General Counsel	David Francis Westerbeck
Executive VP, CFO & Corporate Actuary	James Loyd Livingston Jr. #

### EXECUTIVE / SENIOR VICE PRESIDENTS

Stephen Randolph Hatcher	Executive Vice President
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 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,044,678,582	896,517	3,043,782,065	2,759,511,586
2. Stocks:				
2.1 Preferred stocks.....	29,334,699		29,334,699	12,508,000
2.2 Common stocks.....	68,191,663		68,191,663	105,831,471
3. Mortgage loans on real estate:				
3.1 First liens.....	723,471,920		723,471,920	719,014,498
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	10,682,279		10,682,279	10,807,059
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	12,261,687		12,261,687	12,480,038
4.3 Properties held for sale (less \$.....0 encumbrances).....	14,237,515		14,237,515	17,245,512
5. Policy loans.....	146,786,267	2,111,123	144,675,144	146,187,816
6. Premium notes, including \$.....0 for first year premiums.....			0	
7. Cash (\$.....1,965,602) and short-term investments (\$.....27,601,033).....	29,566,635		29,566,635	29,994,500
8. Other invested assets.....	34,866,258	11,575,208	23,291,050	24,135,701
9. Receivable for securities.....	39,742,518		39,742,518	13,619,819
10. Aggregate write-ins for invested assets.....	1,333,861	0	1,333,861	2,819,620
11. Subtotals, cash and invested assets (Lines 1 to 10).....	4,155,153,884	14,582,848	4,140,571,036	3,854,155,620
12. Reinsurance ceded:				
12.1 Amounts recoverable from reinsurers.....	2,615,297		2,615,297	1,910,026
12.2 Commissions and expense allowances due.....	1,091,598		1,091,598	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.....	22,249,879	20,453,055	1,796,824	1,780,770
14. Federal and foreign income tax recoverable and interest thereon (including \$.....21,351,359 net deferred tax asset).....	113,736,195	81,792,093	31,944,102	32,505,912
15. Guaranty funds receivable or on deposit.....	531,450		531,450	616,149
16. Life insurance premiums and annuity considerations deferred and uncollected on in force business (less premiums on reinsurance ceded and less \$.....1,285,939 loading).....	11,039,293	347,870	10,691,423	10,183,854
17. Accident and health premiums due and unpaid.....	3,115,643	49,954	3,065,689	819,959
18. Investment income due and accrued.....	45,009,705		45,009,705	44,145,791
19. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
20. Receivable from parent, subsidiaries and affiliates.....	5,889,611		5,889,611	4,458,910
21. Amounts receivable relating to uninsured accident and health plans.....			0	
22. Amounts due from agents.....	40,356	40,356	0	
23. Other assets nonadmitted.....	8,038,955	8,038,955	0	
24. Aggregate write-ins for other than invested assets.....	29,921,517	6,525,813	23,395,704	23,246,964
25. Total assets excluding Separate Accounts business (Lines 11 to 24).....	4,398,433,383	131,830,944	4,266,602,439	3,974,962,296
26. From Separate Accounts Statement.....	1,513,495,823		1,513,495,823	1,631,705,673
27. Total (Lines 25 and 26).....	5,911,929,206	131,830,944	5,780,098,262	5,606,667,969

**DETAILS OF WRITE-INS**

1001. Derivative instruments.....	1,333,861		1,333,861	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).....	1,333,861	0	1,333,861	2,819,620
2401. COLI cash surrender value.....	20,943,000		20,943,000	20,609,000
2402. Unearned annualized commissions.....	5,953,818	5,953,818	0	
2403. Receivable from third party administrator.....	1,528,167		1,528,167	1,403,455
2498. Summary of remaining write-ins for Line 24 from overflow page.....	1,496,532	571,995	924,537	1,234,509
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	29,921,517	6,525,813	23,395,704	23,246,964

Statement as of June 30, 2002 of **The Union Central Life Insurance Company**  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....3,334,534,507 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	3,334,534,507	3,163,532,392
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	212,928,208	205,490,517
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	115,274,867	109,087,262
4. Contract claims:		
4.1 Life.....	21,087,009	22,477,827
4.2 Accident and health.....	2,533,903	2,488,826
5. Policyholders' dividends \$.....208,000 and coupons \$.....0 due and unpaid.....	208,000	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).....	15,249,871	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 \$.....667,563 accident and health premiums.....	2,267,644	2,620,538
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including \$.....3,790,749 accident and health experience rating refunds.....	4,276,662	3,609,115
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....1,063,343 ceded.....	1,063,343	991,398
9.4 Interest Maintenance Reserve.....	19,979,622	10,089,595
10. Commissions to agents due or accrued-life and annuity contracts \$.....410,545, accident and health \$.....67,714 and deposit-type contract funds \$.....0.....	478,259	461,249
11. Commissions and expense allowances payable on reinsurance assumed.....	2,465	34,754
12. General expenses due or accrued.....	27,846,855	32,876,220
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(25,334,406) accrued for expense allowances recognized in reserves).....	(21,519,898)	(20,000,906)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,090,086	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.....	45,139	35,610
17. Amounts withheld or retained by company as agent or trustee.....	2,450,798	2,118,727
18. Amounts held for agents' account, including \$.....1,589,058 agents' credit balances.....	1,589,058	2,305,528
19. Remittances and items not allocated.....	11,692,888	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.....	12,097,337	11,667,718
22. Borrowed money \$.....50,500,000 and interest thereon \$.....27,841.....	50,527,841	
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve.....	18,126,390	23,619,721
24.2 Reinsurance in unauthorized companies.....		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.....	119,263,437	5,052,038
24.9 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	3,158,196	6,024,970
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25).....	3,957,252,487	3,641,789,693
27. From Separate Accounts Statement.....	1,513,497,696	1,631,705,673
28. Total Liabilities (Line 26 and 27).....	5,470,750,183	5,273,495,366
29. Common capital stock.....		
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	(211,700)	(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).....	239,730,779	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 \$.....(1,873) in Separate Accounts Statement).....	309,348,079	333,172,603
38. Totals of Lines 29, 30 and 37.....	309,348,079	333,172,603
39. Totals of Lines 28 and 38.....	5,780,098,262	5,606,667,969

**DETAILS OF WRITE-INS**

2501. Due to reinsuring company (reserve amount).....	2,210,786	2,179,520
2502. Accounts payable - purchase of affiliate.....	475,095	462,410
2503. Accrued interest on policy or contract claims.....	472,315	483,040
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	2,900,000
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	3,158,196	6,024,970
3101. Surplus note discount.....	(211,700)	(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).....	(211,700)	(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 June 30, 2002 of **The Union Central Life Insurance Company**  
**SUMMARY OF OPERATIONS**  
(Excluding Unrealized Capital Gains and Losses)

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	497,124,544	481,570,496	936,622,582
2. Considerations for supplementary contracts with life contingencies.....	19,169	555,467	622,474
3. Net investment income.....	127,141,907	134,214,428	262,993,093
4. Amortization of Interest Maintenance Reserve (IMR).....	1,196,922	1,128,489	1,347,521
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	(1,873)	82,940	105,531
6. Commissions and expense allowances on reinsurance ceded.....	5,726,084	3,730,908	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 from Separate Accounts.....	8,480,305	9,586,425	18,495,560
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	7,608,123	6,604,486	11,971,931
9. Totals (Lines 1 to 8.3).....	647,295,181	637,473,639	1,241,379,841
10. Death benefits.....	43,307,608	46,098,617	92,877,650
11. Matured endowments (excluding guaranteed annual pure endowments).....	328,613	591,711	1,147,661
12. Annuity benefits.....	42,920,090	44,443,847	78,411,297
13. Disability benefits and benefits under accident and health contracts.....	16,992,428	18,274,591	37,067,140
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	202,241,672	293,286,937	478,633,074
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	2,805,140	3,345,865	5,987,280
18. Payments on supplementary contracts with life contingencies.....	940,653	1,018,644	1,968,429
19. Increase in aggregate reserves for life and accident and health contracts.....	178,439,807	63,852,019	215,154,686
20. Totals (Lines 10 to 19).....	487,976,011	470,912,231	911,247,217
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	25,796,825	20,797,993	45,797,092
22. Commissions and expense allowances on reinsurance assumed.....	303,335	360,761	745,497
23. General insurance expenses.....	63,030,407	56,921,994	111,409,935
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	7,987,415	6,863,370	14,491,908
25. Increase in loading on deferred and uncollected premiums.....	(244,422)	(179,864)	805,211
26. Net transfers to or (from) Separate Accounts.....	55,386,923	54,825,871	91,459,816
27. Aggregate write-ins for deductions.....	379,460	634,395	1,641,410
28. Totals (Lines 20 to 27).....	640,615,954	611,136,751	1,177,598,086
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	6,679,227	26,336,888	63,781,755
30. Dividends to policyholders.....	7,604,617	7,337,128	15,509,309
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	(925,390)	18,999,760	48,272,446
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	(383,180)	7,219,909	15,042,855
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	(542,210)	11,779,851	33,229,591
34. Net realized capital gains or (losses) less capital gains tax of \$....(3,836,361) (excluding taxes of \$....5,969,896 and transferred to the IMR).....	(13,899,235)	(8,178,483)	(31,876,452)
35. Net income (Line 33 plus Line 34).....	(14,441,445)	3,601,368	1,353,139
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year.....	333,172,603	353,873,369	353,873,369
37. Net income (Line 35).....	(14,441,445)	3,601,368	1,353,139
38. Change in net unrealized capital gains (losses).....	(10,730,722)	(7,976,625)	(7,086,784)
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	2,506,234	130,123	79,725,473
41. Change in nonadmitted assets and related items.....	(6,697,229)	(3,021,081)	(79,009,298)
42. Change in liability for reinsurance in unauthorized companies.....	33,052		(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.....	5,493,331	1,534,597	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.....	4,350	4,350	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.....	7,905	(71,296)	(10,606,074)
54. Net change in capital and surplus (Lines 37 through 53).....	(23,824,524)	(14,452,379)	(20,700,766)
55. Capital and surplus as of statement date (Lines 36 + 54).....	309,348,079	339,420,990	333,172,603

**DETAILS OF WRITE-INS**

08.301. Miscellaneous income and reinsurance experience refund.....	7,608,123	6,604,486	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).....	7,608,123	6,604,486	11,971,931
2701. Miscellaneous deductions and interest paid.....	379,460	634,395	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).....	379,460	634,395	1,641,410
5301. Net gain/loss on sale of furniture and equipment.....	7,905	(2,998)	(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).....	7,905	(71,296)	(10,606,074)

Statement as of June 30, 2002 of **The Union Central Life Insurance Company**  
**CASH FLOW**

	1 Current Year to Date	2 Prior Year Ended December 31
<b>Cash from Operations</b>		
1. Premiums and annuity considerations for life and accident and health contracts.....	494,361,438	938,886,673
2. Charges and fees for deposit-type contracts.....	19,169	622,474
3. Considerations for supplementary contracts with life contingencies.....	126,928,559	263,208,536
4. Net investment income.....	5,772,827	8,846,583
5. Commissions and expense allowances on reinsurance ceded.....	8,480,305	18,495,560
6. Fees associated with investment management, administration and contract guarantees from Separate Accounts.....	7,639,389	11,921,254
7. Aggregate write-ins for miscellaneous income.....	643,201,687	1,241,981,080
8. Total (Lines 1 to 7).....	48,330,409	100,980,242
9. Death benefits.....	362,555	1,297,133
10. Matured endowments.....	41,636,645	80,089,261
11. Annuity benefits.....	15,269,100	33,341,364
12. Disability benefits and benefits under accident and health contracts.....	202,241,672	478,633,074
13. Coupons, guaranteed annual pure endowments and similar benefits.....	2,484,068	6,124,177
14. Surrender benefits and withdrawals for life contracts.....	941,695	1,974,133
15. Group conversions.....	311,266,144	702,439,384
16. Interest and adjustments on contract or deposit-type contract funds.....	25,779,815	45,775,585
17. Payments on supplementary contracts with life contingencies.....	335,624	714,437
18. Total (Lines 9 to 17).....	68,543,115	116,142,918
19. Commissions on premiums, annuity considerations and deposit-type contract funds.....	10,951,792	13,115,000
20. Commissions and expense allowances on reinsurance assumed.....	56,905,915	83,986,913
21. General insurance expenses.....	379,460	1,641,410
22. Insurance taxes, licenses and fees, excluding federal income taxes.....	474,161,865	963,815,647
23. Net transfers to or (from) Separate Accounts.....	7,587,333	15,783,959
24. Aggregate write-ins for deductions.....	(15,100)	13,185,228
25. Total (Lines 18 to 24).....	481,734,098	992,784,834
26. Dividends paid to policyholders.....	161,467,589	249,196,246
27. Federal income taxes (excluding tax on capital gains).....		
28. Total (Lines 25 to 27).....		
29. Net cash from operations (Line 8 minus Line 28).....		
<b>Cash from Investments</b>		
30. Proceeds from investments sold, matured or repaid:		
30.1 Bonds.....	1,267,563,026	2,202,181,421
30.2 Stocks.....	48,174,640	29,782,387
30.3 Mortgage loans.....	38,247,578	116,812,715
30.4 Real estate.....	1,891,079	363,116
30.5 Other invested assets.....	2,208,413	12,927,861
30.6 Net gains or (losses) on cash and short-term investments.....	54,926	9,252,324
30.7 Miscellaneous proceeds.....	1,485,759	9,252,324
30.8 Total investment proceeds (Lines 30.1 to 30.7).....	1,359,570,495	2,371,374,750
31. Net tax on capital gains (losses).....		
32. Total (Line 30.8 minus Line 31).....	1,359,570,495	2,371,374,750
33. Cost of investments acquired (long-term only):		
33.1 Bonds.....	1,556,340,804	2,407,162,060
33.2 Stocks.....	36,469,629	45,259,117
33.3 Mortgage loans.....	42,705,000	124,817,125
33.4 Real estate.....	660,817	4,680,188
33.5 Other invested assets.....	3,798,970	11,203,832
33.6 Miscellaneous applications.....	4,988,331	4,988,331
33.7 Total investments acquired (lines 33.1 to 33.6).....	1,639,975,220	2,598,110,653
34. Net increase (or decrease) in policy loans and premium notes.....	(932,874)	(3,001,720)
35. Net cash from investments (Line 32 minus Line 33.7 minus Line 34).....	(279,471,851)	(223,734,183)
<b>Cash from Financing and Miscellaneous Sources</b>		
36. Cash provided:		
36.1 Surplus notes, capital and surplus paid in.....		
36.2 Borrowed money \$.....202,312,629 less amounts repaid \$..... 151,812,629.....	50,500,000	
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.....	49,091,682	93,846,501
36.5 Other cash provided.....	62,824,744	
36.6 Total (Lines 36.1 to 36.5).....	162,416,426	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.....	44,840,029	81,250,884
37.4 Other applications (net).....		5,207,220
37.5 Total (Lines 37.1 to 37.4).....	44,840,029	86,458,104
38. Net cash from financing and miscellaneous sources (Lines 36.6 minus Line 37.5).....	117,576,397	7,388,397
<b>RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS</b>		
39. Net change in cash and short-term investments (Line 29, plus Line 35, plus Line 38).....	(427,865)	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).....	29,566,635	29,994,500
<b>DETAILS OF WRITE-INS</b>		
0701. Miscellaneous income and reinsurance reserve adjustments.....	7,639,389	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).....	7,639,389	11,921,254
2401. Miscellaneous deductions and interest paid.....	379,460	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).....	379,460	1,641,410

**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	172,224,624	132,247,355	317,909,610
3. Ordinary individual annuities.....	116,516,918	90,819,648	180,199,966
4. Credit life (group & individual).....			
5. Group life insurance.....	27,679,308	29,098,097	57,758,647
6. Group annuities.....	172,980,996	215,937,187	354,658,633
7. A&H - group.....	17,781,635	14,640,041	29,224,605
8. A&H - credit (group & individual).....			
9. A&H - other.....	20,175,217	17,700,073	36,852,488
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	527,358,698	500,442,401	976,603,949
12. Deposit-type contracts.....	3,906,150	6,366,313	14,912,896
13. Total.....	531,264,848	506,808,714	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

**17c. Wash Sales**

Not applicable.

Statement as of June 30, 2002 of the **The Union Central Life Insurance Company**  
**GENERAL INTERROGATORIES**

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

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

1.2 If yes, explain:..... \_\_\_\_\_

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

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

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

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

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

9.2 If yes, explain:..... \_\_\_\_\_

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

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

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

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

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

13.2 If yes, please complete the following:

	1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21 Bonds.....	\$.....0	\$.....0
13.22 Preferred Stock.....	\$.....0	\$.....0
13.23 Common Stock.....	\$.....91,836,541	\$.....53,771,623
13.24 Short-Term Investments.....	\$.....0	\$.....0
13.25 Mortgages, Loans or Real Estate.....	\$.....0	\$.....0
13.26 All Other.....	\$.....2,216,374	\$.....2,474,985
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26).....	\$.....94,052,915	\$.....56,246,608
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 [X] No [ ]

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

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

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

1 Name of Custodian(s)	2 Custodian Address
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 Name(s)	2 Location(s)	3 Complete Explanation(s)

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

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
801-55943	Summit Investment Partners, LLC	312 Elm Street, Suite 1212, Cincinnati, OH 45202

**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.....	\$.....723,471,920
1.14 Total mortgages in good standing.....	\$.....723,471,920
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) .....	\$.....723,471,920
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

Statement as of June 30, 2002 of **The Union Central Life Insurance Company**  
**SCHEDULE A - VERIFICATION**

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period.....	40,532,609	39,694,637	0	38,472,073
2. Increase (decrease) by adjustment.....	(1,186,406)	(998,857)		(2,605,175)
3. Cost of acquired.....				2,031,980
4. Cost of additions to and permanent improvements.....	348,434	312,383		2,648,208
5. Total profit (loss) on sales.....		50,054		193,579
6. Increase (decrease) by foreign exchange adjustment.....				
7. Amount received on sales.....		1,876,736		208,056
8. Book/adjusted carrying value at end of current period.....	39,694,637	37,181,481	0	40,532,609
9. Total valuation allowance.....				
10. Subtotal (Lines 8 plus 9).....	39,694,637	37,181,481	0	40,532,609
11. Total nonadmitted amounts.....				
12. Statement value, current period (Page 2, real estate lines, current period).....	39,694,637	37,181,481	0	40,532,609

**SCHEDULE B - VERIFICATION**

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period.....	719,014,498	717,616,108	0	711,010,088
2. Amount loaned during period:				
2.1 Actual cost at time of acquisitions.....	15,235,000	27,470,000		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	21,614,188		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	723,471,920	0	719,014,498
10. Total valuation allowance.....				
11. Subtotal (Lines 9 plus 10).....	717,616,108	723,471,920	0	719,014,498
12. Total nonadmitted amounts.....				
13. Statement value of mortgages owned at end of current period.....	717,616,108	723,471,920	0	719,014,498

**SCHEDULE BA - VERIFICATION**

Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period.....	33,355,020	34,110,214	0	34,567,405
2. Cost of acquisitions during period:				
2.1 Actual cost at time of acquisitions.....				4,262,648
2.2 Additional investment made after acquisitions.....	1,666,267	2,132,704		6,941,184
3. Accrual of discount.....				
4. Increase (decrease) by adjustment.....	(148,102)	(23,238)		2,584,729
5. Total profit (loss) on sale.....	(6,728)	37,092		(2,051,544)
6. Amounts paid on account or in full during the period.....	756,243	1,390,514		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	34,866,258	0	33,355,020
10. Total valuation allowance.....				
11. Subtotal (Lines 9 plus 10).....	34,110,214	34,866,258	0	33,355,020
12. Total nonadmitted amounts.....	10,455,950	11,575,208		9,219,319
13. Statement value of long-term invested assets at end of current period.....	23,654,264	23,291,050	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

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1.....	1,779,955,436	1,417,758,272	1,325,078,984	(35,447,836)	1,779,955,436	1,837,186,888		1,814,469,772
2. Class 2.....	860,453,796	347,832,460	282,416,157	24,794,953	860,453,796	950,665,052		774,366,812
3. Class 3.....	90,006,362	106,244,578	39,099,727	(19,493,431)	90,006,362	137,657,783		95,465,077
4. Class 4.....	78,780,214	92,039,326	89,188,135	29,827,399	78,780,214	111,458,804		48,650,236
5. Class 5.....	35,152,692	22,146,800	5,939,567	(20,795,907)	35,152,692	30,564,018		46,535,602
6. Class 6.....	671,913	60,000	2,459,646	5,578,287	671,913	3,850,554		697,828
7. Total Bonds.....	2,845,020,413	1,986,081,436	1,744,182,216	(15,536,535)	2,845,020,413	3,071,383,099	0	2,780,185,327
<b>PREFERRED STOCK</b>								
8. Class 1.....	36,199,240		6,864,540		36,199,240	29,334,700		12,508,000
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....								
14. Total Preferred Stock.....	36,199,240	0	6,864,540	0	36,199,240	29,334,700	0	12,508,000
15. Total Bonds and Preferred Stock.....	2,881,219,653	1,986,081,436	1,751,046,756	(15,536,535)	2,881,219,653	3,100,717,799	0	2,792,693,327

**SCHEDULE DA - PART 1**

## Short-Term Investments Owned End of Current Quarter

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Amount of Interest Received Current Quarter	5 Paid for Accrued Interest
8099999. Totals.....	27,601,033	XXX	27,597,525		10,150

**SCHEDULE DA - PART 2 - Verification**

## Short-Term Investments Owned

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period.....	20,598,500	0	0	2,899,516
2. Cost of short-term investments acquired.....	805,732,868	1,122,058,399		3,152,287,739
3. Increase (decrease) by adjustment.....	118,632	137,634		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	1,094,595,000		3,135,534,730
7. Book/adjusted carrying value, current period.....	0	27,601,033	0	20,598,500
8. Total valuation allowance.....				
9. Subtotal (Lines 7 plus 8).....	0	27,601,033	0	20,598,500
10. Total nonadmitted amounts.....				
11. Statement value (Lines 9 minus 10).....	0	27,601,033	0	20,598,500
12. Income collected during period.....	118,632	127,484		1,338,210
13. Income earned during period.....	118,632	143,917		1,338,210

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

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

**Sch. S**  
**NONE**

Statement as of June 30, 2002 of **The Union Central Life Insurance Company**  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Allocated by States and Territories

States, Etc.	1 Is Insurer Licensed? (Yes or No)	Direct Business Only				
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Mem- bership and Other Fees	5 Deposit-Type Contract Funds	6 Other Considerations
		2 Life Insurance Premiums	3 Annuity Considerations			
1. Alabama.....AL	Yes	1,746,895	153,135	398,730		
2. Alaska.....AK	Yes	17,084	219,922	5,178	1,591	
3. Arizona.....AZ	Yes	1,483,147	1,042,555	583,242	234	
4. Arkansas.....AR	Yes	7,699,668	3,311,832	331,916	121,173	
5. California.....CA	Yes	15,595,455	25,222,983	3,664,115	6,382	
6. Colorado.....CO	Yes	2,490,334	3,575,864	494,380	28,040	
7. Connecticut.....CT	Yes	3,286,636	3,144,604	597,394	147,416	
8. Delaware.....DE	Yes	1,219,501	421,821	71,892	71,155	
9. District of Columbia.....DC	Yes	326,762	233,507	60,347	41	
10. Florida.....FL	Yes	10,559,618	5,436,611	1,020,610	161,398	
11. Georgia.....GA	Yes	10,901,349	3,134,858	628,820	320,785	50,000
12. Hawaii.....HI	Yes	267,097	1,200	19,672	1,136	
13. Idaho.....ID	Yes	342,145	780,177	215,280		
14. Illinois.....IL	Yes	2,747,594	14,907,195	911,581	4,943	
15. Indiana.....IN	Yes	2,409,282	7,002,875	672,677	43,615	
16. Iowa.....IA	Yes	3,391,896	539,050	218,892	451	
17. Kansas.....KS	Yes	2,032,969	12,056,165	316,767	66,923	
18. Kentucky.....KY	Yes	1,756,743	6,227,442	434,792	2,901	
19. Louisiana.....LA	Yes	1,736,952	3,061,674	1,117,167	410	
20. Maine.....ME	Yes	2,077,057	1,781,632	172,412	226	
21. Maryland.....MD	Yes	2,050,707	1,957,524	307,792	404	
22. Massachusetts.....MA	Yes	4,895,761	6,063,180	741,403	2,942	
23. Michigan.....MI	Yes	3,429,454	6,579,392	1,268,141	2,956	23,105
24. Minnesota.....MN	Yes	1,918,163	2,120,997	337,184	74,198	
25. Mississippi.....MS	Yes	1,146,940	1,695,643	168,047	56,119	
26. Missouri.....MO	Yes	10,715,890	17,233,582	735,998	3,847	
27. Montana.....MT	Yes	56,150	269,069	52,070		
28. Nebraska.....NE	Yes	361,787	500,790	65,267	3,001	
29. Nevada.....NV	Yes	213,848	828,673	118,305	14,471	
30. New Hampshire.....NH	Yes	830,447	2,218,883	49,684		
31. New Jersey.....NJ	Yes	9,549,280	6,649,683	946,348	721	
32. New Mexico.....NM	Yes	346,955	697,201	89,267		
33. New York.....NY	Yes	17,429,691	45,012,508	2,300,103	772,148	
34. North Carolina.....NC	Yes	5,703,559	10,874,393	1,587,552	29,594	
35. North Dakota.....ND	Yes	87,361	4,912	10,057	245	
36. Ohio.....OH	Yes	11,094,685	34,903,199	1,926,568	407,273	518,436
37. Oklahoma.....OK	Yes	2,433,308	107,355	323,222	2,493	
38. Oregon.....OR	Yes	1,491,875	5,345,338	279,364	177	
39. Pennsylvania.....PA	Yes	6,998,165	18,768,375	1,283,601	1,130,045	
40. Rhode Island.....RI	Yes	648,033	8,295	99,796		
41. South Carolina.....SC	Yes	707,791	587,155	414,398		
42. South Dakota.....SD	Yes	4,202,130	943,119	78,243	533	
43. Tennessee.....TN	Yes	7,229,308	10,685,221	1,442,201	184,499	
44. Texas.....TX	Yes	13,925,459	13,306,972	5,894,380	185,839	
45. Utah.....UT	Yes	928,434	987,809	36,396	28,248	
46. Vermont.....VT	Yes	5,544,219	876,561	33,208		
47. Virginia.....VA	Yes	2,655,929	2,520,619	1,201,918	798	
48. Washington.....WA	Yes	1,223,020	1,087,196	267,030	14,155	
49. West Virginia.....WV	Yes	1,686,102	477,446	121,764	2,945	
50. Wisconsin.....WI	Yes	1,168,956	2,406,632	372,126		
51. Wyoming.....WY	Yes	347,212	526,215	28,866		
52. American Samoa.....AS	No					
53. Guam.....GU	No					
54. Puerto Rico.....PR	No					
55. US Virgin Islands.....VI	No					
56. Canada.....CN	No	23,740	50,000	964		
57. Aggregate Other Alien.....OT	XXX	1,022,526	345,422	7,567	9,679	0
58. Subtotal.....(a) 51		194,155,069	288,894,461	34,524,694	3,906,150	591,541
90. Reporting entity contributions for employee benefit plans.....XXX		167,179				
91. Dividends or refunds applied to purchase paid-up additions and annuities.....XXX		4,877,941	6,658			
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		553,094	5,254	373,547		
94. Aggregate other amounts not allocable by State.....XXX		0	0	0	0	0
95. Totals (Direct Business).....XXX		199,753,283	288,906,373	34,898,241	3,906,150	591,541
96. Plus Reinsurance Assumed.....XXX		267,994		2,755,710		
97. Totals (All Business).....XXX		200,021,277	288,906,373	37,653,951	3,906,150	591,541
98. Less Reinsurance Ceded.....XXX		19,881,279		12,930,425		
99. Totals (All Business) less Reinsurance Ceded.....XXX		180,139,998	288,906,373	24,723,526	3,906,150	591,541

DETAILS OF WRITE-INS

5701. Other alien.....XXX		1,022,526	345,422	7,567	9,679	0
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		1,022,526	345,422	7,567	9,679	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

<u>Relationship</u>	<u>FEI Number</u>	<u>Name</u>	<u>Description</u>
<b>Parent</b>	31-0472910	The Union Central Life Insurance Company	Insurer - OH - 80837
<b>Subsidiary</b>	33-0346537	B&B Benefits Administration, Inc.	Benefits administration
<b>Subsidiary</b>	31-1078377	Carillon Investments, Inc.	Broker/dealer
<b>Subsidiary</b>	31-1235493	Carillon Marketing Agency, Inc.	Insurance agency
<b>Subsidiary</b>	31-1495112	Family Enterprise Institute, Inc.	Sales and marketing
<b>Subsidiary</b>	31-1183145	Summit Investment Partners, Inc.	Investment adviser
<b>Subsidiary</b>	52-2126696	Summit Investment Partners, LLC	Investment adviser
<b>Subsidiary</b>	95-4391804	PRBA, Inc.	Holding company
	38-2799783	*Price, Raffel & Browne Administrators, Inc.	Pension administration
<b>Subsidiary</b>	52-2183950	Payday of America, LLC	Payroll company
<b>Affiliate</b>	31-1676449	Summit Apex Nasdaq - 100 Index Fund of Summit Mutual Funds, Inc.	Registered investment company
<b>Affiliate</b>	31-1676452	Summit Pinnacle Nasdaq - 100 Index Portfolio of Summit Mutual Funds, Inc.	Registered investment company
<b>Affiliate</b>	31-1676526	Summit Apex Russell 2000 Small Cap Index Fund of Summit Mutual Funds, Inc.	Registered investment company
<b>Affiliate</b>	31-1676530	Summit Pinnacle Russell 2000 Small Cap Index Portfolio of Summit Mutual Funds, Inc.	Registered investment company
<b>Affiliate</b>	31-1676448	Summit Apex Lehman Aggregate Bond Index Fund of Summit Mutual Funds, Inc.	Registered investment company
<b>Affiliate</b>	31-1646260	Summit Pinnacle S&P MidCap 400 Index Portfolio of Summit Mutual Funds, Inc.	Registered investment company
<b>Affiliate</b>	31-1676521	Summit Apex S&P MidCap 400 Index Fund of Summit Mutual Funds, Inc.	Registered investment company
<b>Affiliate</b>	31-1404970	Summit Apex High Yield Bond Fund of Summit Mutual Funds, Inc.	Registered investment company
<b>Affiliate</b>	31-1739330	Summit Apex EAFE International Index Fund of Summit Mutual Funds, Inc.	Registered investment company
<b>Affiliate</b>	31-1713797	Summit Apex Total Social Impact Fund of Summit Mutual Funds, Inc.	Registered investment company

\*Price, Raffel & Browne Administrators, Inc. isa wholly-owned subsidiary of PRBA, Inc.

# 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 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2404. Prepaid expenses.....	571,995	571,995	0	.....
2405. Mutual fund receivable.....	373,957	.....	373,957	514,952
2406. Pension plan service fees due and uncollected.....	326,052	.....	326,052	569,998
2407. Retrospective premium.....	122,836	.....	122,836	149,559
2408. Premium tax receivable.....	101,692	.....	101,692	.....
2498. Summary of remaining write-ins for Line 24.....	1,496,532	571,995	924,537	1,234,509

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31 Prior Year
2504. Investment reserve.....	.....	2,900,000
2598. Summary of remaining write-ins for Line 25.....	0	2,900,000

**Additional Write-ins for Summary of Operations:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended 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 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						

# NONE

### SCHEDULE A - PART 3

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

EO1

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

**Property Sold**

Golden Bay Medical, 2017 First Avenue.....	San Diego.....	CA.....	04/12/2002	Planned Parenthood of San Diego....	1,884,443	(27,368)		40,960	1,826,682	1,876,736		50,054	50,054	57,357	47,134
0199999. Totals.....					1,884,443	(27,368)	0	40,960	1,826,682	1,876,736	0	50,054	50,054	57,357	47,134
9999999. Totals.....					1,884,443	(27,368)	0	40,960	1,826,682	1,876,736	0	50,054	50,054	57,357	47,134

### SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Book Value/Recorded Investment Excluding Accrued Interest	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Value of Land and Buildings	11 Date of Last Appraisal or Valuation	
	2 City	3 State									
<b>Mortgages in Good Standing</b>											
<b>Commercial Mortgages - All Other</b>											
202105	TORRANCE	CA		04/22/2002	7.390	1,197,803			2,375,000	02/06/2002	
202106	MIRA LOMA	CA		04/30/2002	7.300	3,726,879			4,620,000	11/21/2001	
202107	CARMEL	IN		04/30/2002	7.170	996,891			1,510,000	03/28/2002	
202108	TUCSON	AZ		04/29/2002	7.250	2,490,661			5,610,000	03/28/2002	
202109	SUN VALLEY	CA		05/08/2002	7.125	4,100,000			7,400,000	12/03/2001	
202110	ROYAL OAK	MI		05/08/2002	7.190	2,275,000			4,100,000	03/20/2002	
202111	TAMPA	FL		06/10/2002	7.350	1,140,000			1,900,000	04/22/2002	
202112	DALLAS	TX		05/08/2002	7.310	1,250,000			1,900,000	04/09/2002	
202113	CHARLESTON	SC		05/16/2002	7.850	3,600,000			5,125,000	04/04/2002	
202114	ORLANDO	FL		05/13/2002	7.500	2,196,027			3,700,000	04/05/2002	
202115	WILSONVILLE	OR		05/28/2002	7.280	1,750,000			3,140,000	04/17/2002	
202116	PROVO	UT		06/05/2002	7.625	900,000			1,200,000	05/15/2002	
202119	OCEANSIDE	CA		05/31/2002	7.625	1,175,000			1,820,000	04/29/2002	
202120	TUCSON	AZ		06/07/2002	7.700	630,000			1,950,000	05/01/2002	
0599999	Total - Mortgages in Good Standing - Commercial Mortgages - All Other						27,428,261	0	0	46,350,000	XXX
0799999	Total - Mortgages in Good Standing						27,428,261	0	0	46,350,000	XXX
9999999	Totals						27,428,261	0	0	46,350,000	XXX

E02

### SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book Value/Recorded Investment Excluding Accrued Interest at Disposition	10 Consideration Received	11 Foreign Exchange Profit (Loss) on Sale	12 Realized Profit (Loss) on Sale	13 Total Profit (Loss) on Sale
	2 City	3 State										
<b>Mortgages Closed by Repayment</b>												
235551	CORVALLIS	OR		01/09/1990	1,118,953			990,853	990,853			0
235643	SALT LAKE CITY	UT		04/30/1991	830,948			820,784	820,784			0
950145	ROSEBURG	OR		09/11/1995	655,021			524,872	524,872			0
950185	SALEM	OR		01/12/1996	673,940			653,186	653,186			0
970127	BOSTON	MA		11/04/1997	2,321,487			2,069,373	2,069,373			0
970148	TYLER	TX		09/16/1997	582,423			574,005	574,005			0
980128	ORONO	ME		05/14/1998	47,194			46,447	46,447			0
0199999	Total - Mortgages Closed by Repayment					6,229,966	0	0	5,679,520	5,679,520	0	0
9999999	Totals					6,229,966	0	0	5,679,520	5,679,520	0	0

### SCHEDULE BA - PART 1

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

1 Number of Units and Description	Location		4 Name of Vendor	5 Date Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment
	2 City	3 State							
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other</b>									
Francisco Partners, L.P.....	Various.....	Various.....	Francisco Partners, L.P.....	..06/30/2002..	.....225,000	.....	.....225,000	.....	.....
Doughty Hanson & Co. Technology, L.P. Number Three.....	Various.....	Various.....	Doughty Hanson & Co. Funds.....	..04/30/2002..	.....116,983	.....	.....116,983	.....	.....
EQT Northern Europe LTD.....	Various.....	Various.....	EQT Northern Europe LTD.....	..04/30/2002..	.....839,455	.....	.....839,455	.....	.....
1099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other.....					.....1,181,438	.....0	.....1,181,438	.....0	.....0
<b>Any Other Class of Admitted Asset</b>									
Payday of America, LLC.....	Jacksonville.....	FL.....	Payday of America, LLC.....	..06/30/2002..	.....951,266	.....	.....951,266	.....	.....
1499999. Total - Any Other Class of Admitted Asset.....					.....951,266	.....0	.....951,266	.....0	.....0
9999999. Totals.....					.....2,132,704	.....0	.....2,132,704	.....0	.....0

E03

### SCHEDULE BA - PART 2

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

1 Number of Units and Description	Location		4 Name of Purchaser or Nature of Disposition	5 Date Acquired	6 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book/ Adjusted Carrying Value Less Encumbrances at Disposition	10 Consideration Received	11 Foreign Exchange Profit (Loss) on Sale	12 Realized Profit (Loss) on Sale	13 Total Profit (Loss) on Sale
	2 City	3 State										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other</b>												
Morgan Stanley Capital Partners III, L.P.....	Various.....	Various..	Various.....	05/30/1994	.....6,752,065	.....	.....	.....11,332	.....11,332	.....	.....	.....0
Phoenix Equity Partners II.....	Various.....	Various..	Various.....	04/07/1997	.....3,142,489	.....	.....	.....112,923	.....112,923	.....	.....	.....0
Seaboard Capital Partners, L.P.....	Various.....	Various..	Various.....	02/02/1998	.....1,190,794	.....	.....	.....1,034,485	.....1,034,485	.....	.....	.....0
Cigna Mezzanine Partners III, L.P.....	Various.....	Various..	Various.....	12/15/1992	.....2,187,941	.....	.....	.....231,374	.....231,374	.....	.....	.....0
1099999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other.....					.....13,273,289	.....0	.....0	.....1,390,114	.....1,390,114	.....0	.....0	.....0
<b>Any Other Class of Admitted Assets</b>												
Interest Only Strip.....	Various.....	Various..	Various.....	01/01/2001	.....511,644	.....(12,817)	.....	.....23,874	.....	.....	.....36,691	.....36,691
MyBenefitsSource.com.....	Various.....	Various..	Various.....	01/01/2001	.....1,525,073	.....(10,421)	.....	.....10,421	.....	.....	.....	.....0
Mineral Rights.....	Various.....	Various..	Various.....	01/01/1989	.....	.....	.....	.....400	.....400	.....	.....400	.....400
1499999. Total - Any Other Class of Admitted Assets.....					.....2,036,717	.....(23,238)	.....0	.....34,295	.....400	.....0	.....37,091	.....37,091
9999999. Totals.....					.....15,310,006	.....(23,238)	.....0	.....1,424,409	.....1,390,514	.....0	.....37,091	.....37,091

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
<b>Bonds - Public Utilities</b>								
<b>United States</b>								
74451P-AA-1	Pub Serv NC Inc Nt 6.625% 02/15/11	05/16/2002	Morgan Stanley Dean Witter		5,366,498	5,250,000	92,750	1PE
	United States				5,366,498	5,250,000	92,750	XXX
3899999	Total - Bonds - Public Utilities				5,366,498	5,250,000	92,750	XXX
<b>Bonds - Industrial and Miscellaneous</b>								
<b>United States</b>								
00077B-E7-4	AMAC 02-1 IIM 6.000% 02/25/17	05/07/2002	Goldman Sachs		597,401	602,531	904	1PE
00077B-E8-2	AMAC 02-1 IIB1 6.000% 02/25/17	05/07/2002	Goldman Sachs		245,133	250,645	376	1PE
00077B-G5-6	AMAC 02-2 M 6.000% 03/25/17	05/07/2002	Goldman Sachs		853,158	860,927	1,291	1PE
00077B-G6-4	AMAC 02-2 B1 6.000% 03/25/17	05/07/2002	Goldman Sachs		381,706	390,524	586	1PE
00077B-J2-0	AMAC 02-3 M 6.000% 04/25/17	05/07/2002	Goldman Sachs		937,290	946,085	1,419	1PE
00077B-J3-8	AMAC 02-3 B1 6.000% 04/25/17	05/07/2002	Goldman Sachs		420,635	430,489	646	1PE
001546-AC-4	AK Steel Corp Nt 9.125% 12/15/06	06/17/2002	Various		27,985,774	26,675,000	974,964	3Z
00184A-AF-2	AOL Time Warner Nt 6.875% 05/01/12	04/22/2002	UBS Warburg		4,854,300	5,000,000	16,233	2PE
023778-AA-1	Amer Airln Eqpt Tr Ctf 9.710% 01/02/07	05/17/2002	Lehman		225,963	230,575	8,707	4
040420-BF-7	Aristar Inc Nt 7.250% 06/15/06	06/04/2002	DB Alex Brown		5,387,700	5,000,000	173,194	1
060505-AL-8	Bank of America Corp Nt 5.250% 02/01/07	05/24/2002	Bank of America		10,108,000	10,000,000	175,000	1
060505-AQ-7	Bank of America Corp Nt 6.250% 04/15/12	04/17/2002	Bank of America		4,988,000	5,000,000		1PE
060506-KX-9	BOAMS 99-12 B3 7.500% 11/25/29	04/09/2002	CSFB		1,013,242	987,174	5,759	2Z
060506-LN-0	BOAMS 00-1 B3 7.500% 02/25/30	04/09/2002	CSFB		1,466,214	1,428,927	8,335	2Z
060506-MP-4	BOAMS 00-2 B3 7.500% 04/25/30	04/09/2002	CSFB		905,741	882,708	5,149	2Z
06050H-DR-6	BOAMS 02-2 3B1 6.000% 03/25/17	05/02/2002	Bank of America		877,422	889,795	890	1PE
06050H-EP-9	BOAMS 02-3 1A10 6.500% 03/25/32	06/18/2002	Bank of America		25,261,125	24,800,000	116,422	1Z
06050H-FB-9	BOAMS 02-3 3B1 6.000% 03/25/17	05/02/2002	Bank of America		752,075	763,346	763	1PE
06050H-GT-9	BOAMS 02-4 2B1 6.000% 04/25/17	05/02/2002	Bank of America		686,790	697,332	697	1PE
06050H-GU-6	BOAMS 02-4 2B2 6.000% 04/25/17	05/02/2002	Bank of America		241,838	248,337	248	1PE
06050H-JB-5	BOAMS 02-5 B1 6.750% 07/20/28	06/18/2002	Bank of America		1,182,901	1,146,100	5,587	1Z
06606H-D8-7	BankBoston Nts 6.375% 04/15/08	05/14/2002	Salomon/Smith Barney		5,080,400	5,000,000	28,333	1PE
07384M-KE-1	BSARM 02-3 B1 6.151% 04/25/32	05/14/2002	Bear Stearns		2,789,877	2,830,567	7,741	1PE
07384M-ME-9	BSARM 02-6 B2 5.849% 06/25/32	05/16/2002	Bear Stearns		4,379,602	4,471,834	21,793	1PE
07384Y-DR-4	BSABS 02-AC2 B1 7.000% 04/25/32	06/25/2002	Bear Stearns		9,742,410	9,434,320	49,530	1Z
07384Y-ED-4	BSABS 02-AC3 A2 5.790% 08/25/26	05/21/2002	Bear Stearns		9,497,660	9,500,000	39,116	1PE
12637K-AB-7	CSK Auto Inc Sr Sub Nt 11.000% 11/01/06	06/28/2002	Grantchester		5,559,750	5,250,000	99,458	4
12669B-J8-6	Countrywide Home Loans 6.750% 04/25/31	06/24/2002	UBS Warburg		2,020,483	1,978,441	9,645	1
12669C-S6-8	CWHL 02-7 M 7.000% 07/25/32	06/25/2002	JP Morgan		20,662,500	20,000,000	105,000	1Z
12669C-VS-6	CWHL 02-3 CM 6.000% 05/25/17	04/08/2002	UBS Warburg		3,097,271	3,170,083	5,283	1PE
12669C-VT-4	CWHL 02-3 CB1 6.000% 05/25/17	04/08/2002	UBS Warburg		1,148,613	1,188,781	1,981	1PE
12669C-VU-1	CWHL 02-3 CB2 6.000% 05/25/17	04/08/2002	UBS Warburg		742,864	792,521	1,321	2Z
141781-AP-9	Cargill Inc Nt 6.375% 06/01/12	04/30/2002	Salomon/Smith Barney		6,981,520	7,000,000		1
14911R-AE-9	Caterpillar Fin Service 4.875% 06/15/07	06/24/2002	Salomon/Smith Barney		6,997,410	7,000,000		1Z
161549-AA-8	CFNIM 02-1 A 8.500% 05/25/31	05/23/2002	JP Morgan		4,957,813	5,000,000	41,319	2Z
16162T-LY-0	Chase Mtg Sec 99-S8 B2 6.750% 07/25/29	04/09/2002	CSFB		2,385,863	2,416,447	12,686	2Z
16162T-PE-0	Chase Mtg Sec 99-S11 B2 6.750% 09/25/29	04/09/2002	CSFB		1,534,469	1,552,910	8,153	2Z
16162T-VH-6	Chase Mtg Sec 00-S6 B2 7.750% 08/25/30	06/13/2002	JP Morgan		963,217	935,304	3,423	2Z
16162T-W2-8	Chase Mtg Sec 02-S6 B1 6.304% 05/25/32	06/03/2002	UBS Warburg		1,718,416	1,746,801	7,953	1Z
16162T-XE-1	Chase Mtg Sec 01-S1 B2 7.250% 02/25/31	06/13/2002	JP Morgan		1,149,429	1,111,315	3,805	2Z
166754-AD-3	Chevron Phillips Nt 5.375% 06/15/07	06/18/2002	Various		4,482,215	4,500,000		2Z
17252M-AA-8	Cintas Corp Nt 5.125% 06/01/07	05/22/2002	Banc One		2,740,513	2,750,000		1PE
17252M-AB-6	Cintas Corp Nt 6.000% 06/01/12	06/26/2002	Merrill Lynch		7,112,600	7,000,000	27,500	1PE
172953-LP-4	CMSI 99-3 B2 6.500% 05/25/29	04/09/2002	CSFB		1,270,314	1,305,187	6,598	2Z
172953-PY-1	CMSI 99-7 B2 7.000% 09/25/29	04/09/2002	CSFB		1,087,085	1,087,765	5,922	2Z
172967-AZ-4	Citigroup Inc Nt 7.250% 10/01/10	06/28/2002	Merrill Lynch		14,071,980	13,000,000	240,861	1
17303M-JC-4	Citicorp MTNF 6.375% 11/15/08	05/16/2002	Salomon/Smith Barney		5,158,100	5,000,000	5,313	1PE

E04

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
201615-DT-5	Comm Credit Co Nt 6.250% 01/01/08	05/21/2002	Salomon/Smith Barney		4,657,275	4,500,000	111,719	1PE
22540V-6F-4	CSFB 02-19 2A4 6.360% 07/25/32	06/13/2002	CSFB		8,169,500	8,169,500	38,969	1Z
22844#-AB-6	Crown Pac Sr SF Nt 10.780% 12/01/09	06/01/2002	Interest Capitalization		23,595	23,595		3
25468P-CA-2	Disney (Wait) Co MTN 6.200% 06/20/14	06/13/2002	Bear Stearns		9,972,400	10,000,000		1Z
25746U-AJ-8	Dominion Resources Nt 6.250% 06/30/12	06/24/2002	JP Morgan		3,992,600	4,000,000		2Z
26156F-AA-1	Dresdner Funding Tr Nt 8.151% 06/30/31	05/29/2002	Various		11,853,910	11,000,000	381,059	1PE
3133T5-TD-5	FHLMC 1740 E 0.000% 02/15/24	04/01/2002	JP Morgan		4,988,439	6,483,755		1
32051D-AY-8	FHASI 00-2 B2 7.750% 06/25/30	05/29/2002	UBS Warburg		2,377,413	2,302,579	12,888	1PE
32051D-MG-4	FHASI 02-3 B1 6.417% 06/25/32	06/19/2002	RFC		5,462,662	5,375,313	22,037	1Z
32051D-MH-2	FHASI 02-3 B2 6.417% 06/25/32	06/19/2002	RFC		2,073,647	2,067,428	8,476	1Z
345397-ST-1	Ford Motor Cr Co Nt 7.875% 06/15/10	05/21/2002	Bear Stearns		5,270,050	5,000,000	173,906	2
36157B-AM-2	GECMS 00-1 B1 7.500% 12/25/30	04/30/2002	DB Alex Brown		3,367,012	3,245,679	1,352	1PE
36157R-7N-9	GECMS 99-20 B2 7.250% 12/25/29	04/09/2002	CSFB		1,532,660	1,507,689	8,502	2Z
36157R-G9-0	GECMS 99-3 B2 6.500% 05/25/29	04/09/2002	CSFB		2,105,898	2,161,627	10,928	2Z
36158G-HU-5	GECMS 00-3 B2 7.000% 03/25/15	06/03/2002	UBS Warburg		512,196	500,619	2,531	2Z
36185N-AT-7	GMACM 99-J1 B1 6.750% 08/25/29	04/16/2002	UBS Warburg		2,575,288	2,549,396	8,604	1
36185N-CF-5	GMACM 00-J1 M3 7.500% 05/25/30	06/13/2002	JP Morgan		1,304,303	1,255,788	4,448	2Z
36229R-BR-9	GSR 02-2 B2 6.866% 05/25/32	04/08/2002	Goldman Sachs		5,955,964	6,058,226	27,747	1PE
36804P-AA-4	GATX Cap Corp Nt 8.875% 06/01/09	05/23/2002	Salomon/Smith Barney		2,961,780	3,000,000		2
370425-SB-7	GMAC Nt 6.125% 02/01/07	05/09/2002	UBS Warburg		10,088,300	10,000,000	175,243	2
393505-E5-7	GTHIL 98-3 M1 6.860% 03/01/30	06/17/2002	Lehman		4,782,813	5,000,000	18,103	1PE
421915-EB-1	Healthcare Properties N 6.450% 06/25/12	06/19/2002	Merrill Lynch		3,988,080	4,000,000		2Z
42217K-AH-9	Health Care REIT Nt 7.500% 08/15/07	05/21/2002	DB Alex Brown		2,025,880	2,000,000	41,250	2PE
428040-BS-7	Hertz Crp Nt 7.625% 06/01/12	05/20/2002	Salomon/Smith Barney		2,977,890	3,000,000		2PE
45254T-LL-6	IMSA 02-2 M1 6.500% 04/25/33	06/24/2002	JP Morgan		6,245,200	6,209,302	29,149	1Z
45254T-LZ-5	IMSA 02-3 M1 6.960% 07/25/31	05/20/2002	UBS Warburg		4,124,651	4,125,000	21,533	1Z
45321T-AJ-2	Impsat Fiber Net Nt 13.750% 02/15/05	06/28/2002	Direct		10,000	500,000		6
45660N-DU-6	RAST 02-A5 A2 5.820% 06/25/30	05/14/2002	Bear Stearns		9,999,950	10,000,000	45,267	1PE
45660N-EN-1	RAST 02-A7 A4 6.260% 06/25/30	06/21/2002	Bear Stearns		19,991,768	20,000,000	93,900	1Z
459506-AB-7	Intl Flavors & Fragranc 6.450% 05/15/06	05/30/2002	UBS Warburg		133,292	130,000	443	1
46625H-AP-5	JP Morgan Chase Nt 5.250% 05/30/07	06/05/2002	Various		11,984,510	12,000,000	10,208	1PE
49306B-NC-3	Key Bank Nt 5.000% 07/17/07	06/28/2002	Bank of America		10,923,021	10,850,000	24,111	1Z
502413-AC-1	L-3 Communications Corp 10.375% 05/01/07	06/26/2002	Lehman		5,631,358	5,330,000	92,165	3
55265K-DN-6	MASTR 02-2 B1 6.235% 04/25/32	06/11/2002	UBS Warburg		6,370,860	6,429,124	14,476	1Z
55265K-DP-1	MASTR 02-2 B2 6.235% 04/25/32	05/29/2002	UBS Warburg		2,303,808	2,337,501	10,526	1PE
55265K-DQ-9	MASTR 02-2 B3 6.235% 04/25/32	06/03/2002	UBS Warburg		1,375,348	1,461,436	6,581	2Z
55265K-DR-7	MASTR 02-2 3B1 7.250% 02/25/32	05/29/2002	UBS Warburg		1,150,883	1,125,300	5,892	1PE
55265K-DS-5	MASTR 02-2 3B2 7.250% 02/25/32	05/29/2002	UBS Warburg		440,500	437,339	2,290	1PE
565805-AA-6	Marathon Oil Nt 6.000% 07/01/12	06/18/2002	Bank of America		6,942,180	7,000,000		2Z
574599-AX-4	Masco Nt 5.875% 07/15/12	06/24/2002	Salomon/Smith Barney		9,657,993	9,775,000		2Z
576435-AD-3	MARS 02-1 NOTE 0.000% 10/28/31	06/14/2002	UBS Warburg		11,966,971	15,491,224		2Z
617446-HC-6	Morgan Stanley DW Nt 6.600% 04/01/12	04/10/2002	Bear Stearns		2,008,200	2,000,000	4,400	1
629156-AE-0	NL Inds Sr Nt 11.750% 10/15/03	06/24/2002	BNY Capital		13,844,675	13,758,000	324,540	4
629999-99-6	The Nasdaq Stock Market 5.830% 05/09/07	04/16/2002	Salomon/Smith Barney		3,500,000	3,500,000		1Z
63861Q-BU-1	Nationwide Health Props 8.250% 07/01/12	06/27/2002	JP Morgan		4,974,950	5,000,000		2Z
652478-AW-8	News Amer Hldgs Nt 8.450% 08/01/34	05/29/2002	DB Alex Brown		5,689,297	5,350,000	153,203	2PE
66937N-6Q-6	NSCOR 98-24 B3 6.750% 10/25/28	05/29/2002	UBS Warburg		872,610	864,739	4,216	2Z
66937R-ET-2	Norwest Asset Securitie 6.250% 12/25/28	05/29/2002	UBS Warburg		4,002,713	4,056,269	18,310	2Z
66937R-K7-3	Norwest Asset Securitie 7.000% 10/25/29	04/09/2002	CSFB		1,091,927	1,094,321	5,958	2Z
66937R-Q2-8	Norwest Asset Securitie 7.250% 12/25/29	04/09/2002	CSFB		1,129,217	1,116,655	2,474	2Z
66937R-VU-0	Norwest Asset Securitie 6.500% 06/25/29	04/09/2002	CSFB		983,221	1,014,938	2,016	2Z
66937R-X6-1	Norwest Asset Securitie 7.500% 04/25/30	06/13/2002	JP Morgan		1,933,270	1,861,921	6,594	2Z
66937R-ZE-2	Norwest Asset Securitie 6.500% 07/25/29	04/29/2002	CSFB		2,820,418	2,874,311	15,050	2Z

E04.1

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
674812-AC-6	Ocean Energy Inc Nt 8.875% 07/15/07	06/26/2002	Various		14,824,481	14,165,000	577,982	3
69348R-FY-7	PNC Mortgage Sec Corp 9 6.910% 04/25/29	05/30/2002	UBS Warburg		5,276,705	5,318,254	26,541	2Z
69348R-KP-0	PNC Mortgage Sec Corp 9 7.140% 06/25/29	05/29/2002	Bank of America		3,954,384	3,990,391	23,736	2Z
741439-AE-3	Price Communications Nt 9.125% 12/15/06	06/27/2002	Various		32,601,826	31,040,000	129,230	2
758940-AG-5	Regions Financial Nt 6.375% 05/15/12	05/22/2002	UBS Warburg		5,067,850	5,000,000	11,510	1PE
76110G-A8-4	RALI 02-QS8 M1 6.250% 06/25/17	06/21/2002	RFC		3,638,410	3,547,100	16,011	1Z
76110G-A9-2	RALI 02-QS8 M2 6.250% 06/25/17	06/21/2002	RFC		645,550	636,500	2,873	1Z
76110G-B2-6	RALI 02-QS8 M3 6.250% 06/25/17	06/21/2002	RFC		620,836	636,500	2,873	2Z
76110G-CZ-2	RALI 00-QS10 M3 8.000% 09/25/30	05/17/2002	Salomon/Smith Barney		3,378,987	3,333,156	15,555	2Z
76110G-E2-3	RALI 02-QS7 M1 6.750% 06/25/32	06/25/2002	Bear Stearns		11,394,630	10,968,900		1Z
76110G-HN-4	RALI 01-QS3 M3 7.250% 03/25/31	05/21/2002	Bank of America		3,268,248	3,320,520	15,380	2Z
76110G-XT-3	RALI 02-QS4 M1 6.250% 03/25/17	04/01/2002	UBS Warburg		3,999,754	4,102,970	2,137	1PE
76110G-XU-0	RALI 02-QS4 M2 6.250% 03/25/17	04/01/2002	UBS Warburg		748,313	776,208	404	1PE
76110G-XV-8	RALI 02-QS4 M3 6.250% 03/25/17	04/01/2002	UBS Warburg		723,996	776,208	404	2Z
76110Y-QW-5	Residential Funding Mrg 7.250% 11/25/29	04/09/2002	CSFB		1,528,292	1,503,392	8,477	2Z
76110Y-RU-8	Residential Funding Mrg 7.500% 12/25/29	04/29/2002	CSFB		1,186,980	1,152,407	6,962	2Z
76110Y-SX-1	Residential Funding Mrg 7.500% 01/25/30	04/09/2002	CSFB		1,419,840	1,383,944	8,073	2Z
76110Y-TR-3	Residential Funding Mrg 7.500% 02/25/30	04/09/2002	CSFB		1,479,085	1,441,911	8,411	2Z
76110Y-VL-3	Residential Funding Mrg 7.750% 05/25/30	06/13/2002	JP Morgan		1,414,890	1,373,263	5,026	2Z
76111J-QY-3	RFMSI 02-S5 M1 6.000% 03/25/17	04/03/2002	RFC		1,885,758	1,944,707	2,269	1PE
76111J-QZ-0	RFMSI 02-S5 M2 6.000% 03/25/17	04/03/2002	RFC		573,630	598,213	698	1PE
76111J-RR-7	RFMSI 02-S6 M1 6.000% 04/25/17	04/17/2002	Bank of America		1,931,140	1,968,668	9,187	1PE
76111J-RS-5	RFMSI 02-S6 M2 6.000% 04/25/17	04/17/2002	Bank of America		587,542	605,714	2,827	1PE
76111J-RT-3	RFMSI 02-S6 M3 6.000% 04/25/17	04/17/2002	Bank of America		422,769	454,285	2,120	2Z
806860-AA-0	Schlumberger Tech Corp 6.500% 04/15/12	05/10/2002	Various		10,023,460	10,000,000	24,556	1PE
811054-AC-9	E.W. Scripps Co Nt 5.750% 07/15/12	06/27/2002	JP Morgan		3,974,920	4,000,000		1Z
878483-AA-4	Tech Olympic Nt 9.000% 07/01/10	06/14/2002	Salomon/Smith Barney		1,000,000	1,000,000		3Z
883199-AP-6	Textron Financial Corp 5.875% 06/01/07	05/29/2002	Merrill Lynch		5,748,333	5,750,000		1PE
90390M-AP-5	USA Education Nt 5.625% 04/10/07	04/03/2002	Bank of America		4,994,200	5,000,000		1PE
90807E-AF-2	Union Planters Nt 5.125% 06/15/07	06/18/2002	Various		5,016,640	5,000,000	5,979	2Z
911760-BG-0	VENDE 92-2 Z 7.250% 09/15/22	06/01/2002	Interest Capitalization		411,702	411,702		1Z
913275-AA-1	Unitrin Inc Nt 5.750% 07/01/07	06/26/2002	Goldman Sachs		4,989,300	5,000,000		1Z
92226N-AC-1	Venetian Casino 1st Mor 12.250% 11/15/04	06/14/2002	Lehman		21,296,800	20,000,000	231,389	4
94975C-AJ-6	Wells Fargo Financial N 6.125% 04/18/12	04/11/2002	Bank of America		4,962,800	5,000,000		1PE
94977L-AB-1	WFMB 01-22 A2 6.000% 10/25/31	06/01/2002	Interest Capitalization		155,331	155,331		1PE
94978D-AE-2	WFMB 02-5 B1 6.069% 03/25/17	05/07/2002	Goldman Sachs		2,357,439	2,369,285	3,595	1PE
94978D-AF-9	WFMB 02-5 B2 6.069% 03/25/17	05/07/2002	Goldman Sachs		969,008	987,367	1,498	1PE
94978D-AG-7	WFMB 02-5 B3 6.069% 03/25/17	05/07/2002	Goldman Sachs		559,886	592,815	899	2Z
962166-BA-1	Weyerhaeuser Co Nt 5.950% 11/01/08	05/14/2002	Tax Free Exchange		2,388,836	2,400,000	5,157	2
BCC07C-3E-3	FHASI 02-4 B1 6.423% 07/30/32	06/17/2002	UBS Warburg		4,824,887	4,792,500	24,795	1Z
BCC07C-3F-0	FHASI 02-4 B2 6.423% 07/30/32	06/17/2002	UBS Warburg		1,762,104	1,775,000	9,183	1Z
BCC07C-3G-8	FHASI 02-4 B3 6.423% 07/30/32	06/17/2002	UBS Warburg		1,347,835	1,420,000	7,347	2Z
BCD07C-A2-0	MALT 02-1 B1 6.750% 06/25/32	06/18/2002	UBS Warburg		6,999,992	6,863,000	37,318	1Z
BCD07C-A3-8	MALT 02-1 B2 6.750% 06/25/32	06/18/2002	UBS Warburg		2,866,148	2,859,000	15,546	1Z
	United States				661,050,645	656,560,556	5,416,916	XXX
<b>Canada</b>								
305915-AC-4	Falconbridge Ltd Nt 7.350% 06/05/12	05/30/2002	Merrill Lynch		1,997,480	2,000,000		2PE
655422-AS-2	Noranda Nt 7.250% 07/15/12	06/18/2002	DB Alex Brown		4,965,150	5,000,000		2Z
	Canada				6,962,630	7,000,000	0	XXX
<b>Foreign</b>								
151153-AC-7	Cellco Finance Nt 15.000% 08/01/05	06/28/2002	Direct		810,000	1,000,000	62,500	5
20445E-AB-6	CIA Intl Telecom Nt 10.375% 08/01/04	06/28/2002	Direct		50,000	1,000,000		6Z
40050M-AA-4	Grupo Ind Durango Nt 12.625% 08/01/03	06/28/2002	Direct		513,750	500,000	26,302	3Z
461127-AC-6	Intertek Finance Nt 10.250% 11/01/06	06/19/2002	DB Alex Brown		5,896,352	5,600,000	84,506	4

E04.2

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
47214R-AD-5.....	Jazztel PLC Nt 14.000% 04/01/09.....	06/28/2002.....	Direct.....		40,000	500,000	17,500	5.....
89612A-AC-4.....	Tricom SA Nt 11.375% 09/01/04.....	06/28/2002.....	Direct.....		630,000	1,000,000	37,917	4Z.....
	Foreign.....				7,940,102	9,600,000	228,725	XXX.....
4599999.	Total - Bonds - Industrial & Miscellaneous.....				675,953,377	673,160,556	5,645,641	XXX.....
6099997.	Total - Bonds - Part 3.....				681,319,875	678,410,556	5,738,391	XXX.....
6099998.	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter.....				197,384,499	196,136,925	3,238,103	XXX.....
6099999.	Total - Bonds.....				878,704,374	874,547,481	8,976,494	XXX.....
<b>Common Stocks - Banks, Trust and Insurance Companies</b>								
<b>United States</b>								
792860-10-8.....	St. Paul Companies CS.....	04/26/2002.....	Jeffries.....	1,500,000	71,902			L.....
	United States.....				71,902	XXX	0	XXX.....
6799999.	Total - Common Stocks - Banks, Trust & Ins. Cos.....				71,902	XXX	0	XXX.....
<b>Common Stocks - Industrial and Miscellaneous</b>								
<b>United States</b>								
00845V-10-0.....	Agere System Inc Cl A C.....	06/03/2002.....	Spin Off.....	291,000	928			L.....
00845V-20-9.....	Agere System Inc Cl B C.....	06/03/2002.....	Spin Off.....	7,143,000	22,814			UZ.....
013817-10-1.....	Alcoa Inc CS.....	05/03/2002.....	Sanford C. Bernstein.....	3,600,000	124,055			L.....
04516V-11-8.....	Asia Pulp & Paper Warra.....	06/28/2002.....	Direct.....	500,000	5			L.....
224044-10-7.....	Cox Communications Inc.....	05/02/2002.....	Various.....	11,600,000	424,220			L.....
260543-10-3.....	Dow Chemical CS.....	05/03/2002.....	Sanford C. Bernstein.....	2,600,000	83,330			L.....
263534-10-9.....	E I Du Pont De Nemours.....	05/03/2002.....	Sanford C. Bernstein.....	3,200,000	146,286			L.....
281760-10-8.....	Edwards (A.G.) Inc CS.....	06/18/2002.....	Merrill Lynch.....	2,500,000	92,361			L.....
369604-10-3.....	General Electric Co. CS.....	04/19/2002.....	Equitable Securities Corp.....	1,700,000	57,375			L.....
391164-10-0.....	Great Plains Energy CS.....	05/06/2002.....	Equitable Securities Corp.....	5,700,000	135,120			L.....
549463-10-7.....	Lucent Technologies CS.....	05/20/2002.....	Merrill Lynch.....	27,000,000	106,313			L.....
62886E-10-8.....	NCR Corporation CS.....	05/02/2002.....	Paine Webber.....	5,100,000	200,114			L.....
98389B-10-0.....	XCEL Energy Inc CS.....	05/31/2002.....	Prudential.....	4,500,000	96,611			L.....
	United States.....				1,489,532	XXX	0	XXX.....
<b>Foreign</b>								
682735-11-3.....	Ono Finance Certificate.....	06/28/2002.....	Direct.....	500,000	63			L.....
	Foreign.....				63	XXX	0	XXX.....
6899999.	Total - Common Stocks - Industrial & Miscellaneous.....				1,489,595	XXX	0	XXX.....
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>								
<b>United States</b>								
142143-80-9.....	SMFI Apex Lehman Agg Bo.....	05/13/2002.....	Direct.....	1,415,000	72,271			UZ.....
142143-87-4.....	SMFI Apex Russell 2000.....	06/11/2002.....	Direct.....	36,950,000	1,902,949			UZ.....
69353#-10-4.....	PRBA Inc.....	06/30/2002.....	Capital Contribution.....		725,000			UZ.....
866167-72-9.....	SMFI Apex Everest Fd.....	06/28/2002.....	Direct.....	99,000	5,000			UZ.....
866167-76-0.....	SMFI Apex EAFE Intl Fd.....	05/13/2002.....	Direct.....	371,000	14,779			UZ.....
866167-80-2.....	SMFI Apex TSI Fd - Corp.....	06/28/2002.....	Direct.....	135,000	5,000			UZ.....
866167-81-0.....	SMFI Apex Nasdaq 100 Fd.....	06/28/2002.....	Direct.....	354,000	5,000			UZ.....
	United States.....				2,729,999	XXX	0	XXX.....
6999999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....				2,729,999	XXX	0	XXX.....
7099997.	Total - Common Stocks - Part 3.....				4,291,496	XXX	0	XXX.....
7099998.	Total - Common Stocks - Summary Item for Common Stocks Bought and Sold This Quarter.....				546,912	XXX	0	XXX.....
7099999.	Total - Common Stocks.....				4,838,408	XXX	0	XXX.....
7199999.	Total - Preferred and Common Stocks.....				4,838,408	XXX	0	XXX.....
7299999.	Total - Bonds, Preferred and Common Stocks.....				883,542,782	XXX	8,976,494	XXX.....

E04.3

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

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
<b>Bonds - U.S. Government</b>																
36202B-UQ-6...	GNMA II 1491 10.500% 10/20/20.....	06/01/2002	Paydown.....		188	188	193	188	(5)				0	3		1
362093-AN-6...	GNMA 60313 11.500% 05/15/13.....	06/01/2002	Paydown.....		432	432	456	432	(19)				0	8		1
36214W-DV-4...	GNMA 118116 13.500% 08/15/14.....	06/01/2002	Paydown.....		171	171	191	171	(16)				0	4		1
36214W-XZ-3...	GNMA II 118696 13.000% 12/20/14.....	06/01/2002	Paydown.....		258	258	258	258	1				0	6		1
36219S-WM-7...	GNMA 258152 10.500% 08/15/18.....	06/01/2002	Paydown.....		141	141	146	141	(4)				0	2		1
36220S-HD-1...	GNMA 286528 11.000% 05/15/05.....	06/01/2002	Paydown.....		832	832	862	832	(13)				0	15		1
36221K-H2-1...	GNMA GPM 908349 9.750% 12/15/16.....	06/01/2002	Paydown.....		1,038	1,038	1,045	1,038	(5)				0	17		1
912827-4V-1...	US Treasury Nt 4.750% 11/15/08.....	05/29/2002	Various.....		6,420,000	6,400,000	6,586,734	6,573,937	(3,837)		(153,937)	(153,937)	(153,937)	165,217		1PE
912827-5N-8...	US Treasury Nt 6.000% 08/15/09.....	06/05/2002	Various.....		16,111,523	15,000,000	16,102,930	16,063,190	(22,071)		48,334	48,334	48,334	273,481		1PE
912827-7L-0...	US Treasury Nt 4.875% 02/15/12.....	06/13/2002	Various.....		7,588,125	7,600,000	7,611,000	7,610,842	(113)		(22,717)	(22,717)	(22,717)	125,888		1
0399999	Total - Bonds - U.S. Government.....				30,122,708	29,003,060	30,303,815	30,251,029	(26,082)	0	0	(128,320)	(128,320)	564,641	0	XXX
<b>Bonds - Special Revenue and Special Assessment</b>																
<b>United States</b>																
31340M-VW-2...	FHLMC 181529 12.750% 08/01/10.....	06/01/2002	Paydown.....		45	45	45	45					0	1		1
31342M-BJ-1...	FHLMC TPM 730041 9.500% 04/01/05.....	06/01/2002	Paydown.....		8,890	8,890	8,735	8,890	127				0	180		1
31342M-C2-7...	FHLMC TPM 730089 10.000% 05/01/05.....	06/01/2002	Paydown.....		2,701	2,701	2,681	2,701	27				0	34		1
31342M-C9-2...	FHLMC TPM 730096 10.000% 07/01/05.....	06/01/2002	Paydown.....		2,805	2,805	2,792	2,805	24				0	36		1
31342M-CK-7...	FHLMC TPM 730074 10.000% 05/01/05.....	06/01/2002	Paydown.....		297	297	294	297	3				0	5		1
31342M-CM-3...	FHLMC TPM 730076 9.500% 06/01/05.....	06/01/2002	Paydown.....		1,010	1,010	993	1,010	15				0	16		1
31342M-DJ-9...	FHLMC TPM 730105 10.000% 07/01/05.....	06/01/2002	Paydown.....		(47,468)	(47,468)	(47,409)	(47,468)	8				0	(357)		1
31343C-EC-4...	FHLMC 271931 9.750% 10/01/10.....	06/01/2002	Paydown.....		6,861	6,861	6,749	6,861	104				0	113		1
31347X-T3-8...	FHLMC 539570 10.000% 09/01/19.....	06/01/2002	Paydown.....		71	71	71	71					0	1		1
31350Q-R4-7...	FHLMC TPM 735007 9.500% 01/01/05.....	06/01/2002	Paydown.....		5,488	5,488	5,488	5,488					0	66		1
31350Q-RY-1...	FHLMC TPM 735003 9.500% 12/01/04.....	06/01/2002	Paydown.....		894	894	897	894	5				0	14		1
31350Q-SC-8...	FHLMC TPM 735015 10.000% 06/01/05.....	06/01/2002	Paydown.....		2,863	2,863	2,852	2,863	24				0	46		1
31350Q-SM-6...	FHLMC TPM 735024 9.500% 01/01/06.....	06/01/2002	Paydown.....		1,343	1,343	1,365	1,343	(3)				0	22		1
31359T-7K-8...	FNR 99-20 A3 84.680% 04/25/29.....	06/25/2002	Paydown.....		150,378	150,378	187,550	150,378	(24,828)				0	(87,559)		1
313627-BY-6...	FNMA 80155 10.000% 08/01/10.....	06/01/2002	Paydown.....		6,393	6,393	6,547	6,393	(104)				0	124		1
31363C-MD-8...	FNMA 84956 10.500% 11/01/04.....	06/01/2002	Paydown.....		5,625	5,625	5,773	5,625	(33)				0	99		1
31363T-SS-2...	FNMA 98629 12.000% 07/01/05.....	06/01/2002	Paydown.....		1,199	1,199	1,289	1,199	(35)				0	24		1
31364H-J8-1...	FNS 265-2 9.000% 03/01/24.....	04/01/2002	Various.....		223,718						223,718	223,718	223,718	51,984		1
31369H-2U-5...	FNMA 211487 6.500% 04/01/23.....	06/01/2002	Paydown.....		1,222	1,222	1,179	1,222	40				0	13		1
31385J-CQ-9...	FNCL PL 545579 4.500% 03/01/17.....	06/01/2002	Paydown.....		144,537	144,537	134,419	144,537	10,163				0	1,097		1
31387C-U3-3...	FNARM PL 580302 6.193% 07/01/31.....	06/01/2002	Paydown.....		1,315,091	1,315,091	1,335,228	1,315,091	(20,517)				0	12,745		1
31388K-H3-9...	FNCL PL 606950 6.500% 10/01/31.....	06/01/2002	Paydown.....		705,124	705,124	716,693	705,124	(11,629)				0	6,017		1
31388W-W9-3...	FNCL PL 617272 6.000% 01/01/17.....	06/01/2002	Paydown.....		812,711	812,711	819,124	812,711	(6,463)				0	9,042		1
31389P-LB-4...	FNCL PL 631322 5.500% 02/01/17.....	06/01/2002	Paydown.....		487,563	487,563	482,992	487,563	4,578				0	4,587		1
	U.S.....				3,839,361	3,615,643	3,676,347	3,615,643	(48,494)	0	0	223,718	223,718	(1,650)	0	XXX
	United States.....				3,839,361	3,615,643	3,676,347	3,615,643	(48,494)	0	0	223,718	223,718	(1,650)	0	XXX
3199999	Total - Bonds - Special Revenue & Assessment.....				3,839,361	3,615,643	3,676,347	3,615,643	(48,494)	0	0	223,718	223,718	(1,650)	0	XXX
<b>Bonds - Public Utilities</b>																
<b>United States</b>																
653522-CA-8...	Niagara Mowhawk Pwr 1st 8.000% 06/01/04.....	05/29/2002	Various.....		9,108,090	8,500,000	9,351,470	8,847,447	(28,075)			260,643	260,643	343,778		2
697927-AA-9...	Panda-Rosemary 1st Mtg 8.625% 02/15/16.....	05/15/2002	Redemption 100.0000.....		84,744	84,744	84,744	84,744					0	1,829		3
829809-AD-4...	Sithe/Indep Fndg SF Nt 7.900% 12/30/02.....	06/30/2002	Various.....		564,136	564,136	604,312	564,136	(3,693)				0	21,094		2PE
880314-AA-7...	Tenaska Washington Part 6.790% 09/23/11.....	04/02/2002	Redemption 100.0000.....		185,185	185,185	185,185	185,185					0	(206)		2
90073Q-AA-9...	Tuscarora Gas Trns Sr S 7.130% 12/21/10.....	06/21/2002	Redemption 100.0000.....		67,200	67,200	67,200	67,200					0	2,396		2
98155K-AH-5...	Worldcom Inc Sr Nt 6.400% 08/15/05.....	06/30/2002	Basis Adjustment.....			3,750,000	3,086,363	562,500	9,917			(3,127,359)	(3,127,359)			6
	United States.....				10,009,355	13,151,265	13,379,274	10,311,212	(21,851)	0	0	(2,866,716)	(2,866,716)	368,891	0	XXX
3899999	Total - Bonds - Public Utilities.....				10,009,355	13,151,265	13,379,274	10,311,212	(21,851)	0	0	(2,866,716)	(2,866,716)	368,891	0	XXX

E05

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
<b>Bonds - Industrial and Miscellaneous</b>																
<b>United States</b>																
00077B-B5-1	AMAC 01-8 2M 6.272% 01/25/17	06/01/2002	Paydown		19,798	19,798	19,640	19,798	.156			.0	.0	207		1PE
00077B-B8-5	AMAC 01-8 2B2 6.272% 01/25/17	06/01/2002	Paydown		5,266	5,266	4,998	5,266	.263			.0	.0	55		2Z
00077B-C9-2	AMAC 01-8 2B1 6.272% 01/25/17	06/01/2002	Paydown		6,596	6,596	6,471	6,596	.122			.0	.0	69		1PE
00077B-GD-9	AMAC 99-2 IIM 6.234% 03/25/14	05/30/2002	UBS Warburg		793,692	793,027	734,201	749,822	2,375			43,870	43,870	11,750		1PE
00077B-GD-9	AMAC 99-2 IIM 6.234% 03/25/14	06/01/2002	Paydown		12,155	12,155	11,253	12,155	.699			.0	.0	4,224		1PE
00077B-GE-7	AMAC 99-2 IIB1 6.234% 03/25/14	05/30/2002	UBS Warburg		351,202	352,362	322,990	330,812	1,193			20,390	20,390	5,221		1PE
00077B-GE-7	AMAC 99-2 IIB1 6.234% 03/25/14	06/01/2002	Paydown		5,401	5,401	4,950	5,401	.349			.0	.0	1,877		1PE
00077B-GF-4	AMAC 99-2 IIB2 6.234% 03/25/14	05/30/2002	UBS Warburg		218,283	219,908	195,701	202,164	.992			16,119	16,119	3,258		1
00077B-GF-4	AMAC 99-2 IIB2 6.234% 03/25/14	06/01/2002	Paydown		3,370	3,370	2,999	3,370	.287			.0	.0	1,171		1
00077B-LK-7	AMAC 99-7 M 6.500% 11/25/14	05/30/2002	UBS Warburg		1,180,676	1,170,932	1,101,957	1,122,684	2,177			57,992	57,992	18,182		1PE
00077B-LK-7	AMAC 99-7 M 6.500% 11/25/14	06/01/2002	Paydown		16,031	16,031	15,087	16,031	.690			.0	.0	6,517		1PE
00077B-LM-3	AMAC 99-7 B1 6.500% 11/25/14	05/30/2002	UBS Warburg		335,243	335,308	312,125	319,151	.739			16,092	16,092	5,207		1PE
00077B-LM-3	AMAC 99-7 B1 6.500% 11/25/14	06/01/2002	Paydown		4,591	4,591	4,273	4,591	.231			.0	.0	1,866		1PE
00077B-LN-1	AMAC 99-7 B2 6.500% 11/25/14	05/30/2002	UBS Warburg		330,330	335,308	297,350	308,981	1,236			21,349	21,349	5,207		1
00077B-LN-1	AMAC 99-7 B2 6.500% 11/25/14	06/01/2002	Paydown		4,591	4,591	4,071	4,591	.377			.0	.0	1,866		1
00077B-WR-0	AMAC 01-5 2M 6.600% 09/25/16	06/01/2002	Paydown		10,428	10,428	10,734	10,428	(290)			.0	.0	115		1PE
00105H-AD-8	AFC 93-4B 2A2 6.535% 12/25/23	06/01/2002	Paydown		323,119	323,119	323,989	323,119	(395)			.0	.0	(27,095)		1PE
00105H-AH-9	AFC 94-1B 2A2 6.405% 04/25/24	06/01/2002	Paydown		666,085	666,085	672,538	666,085	(4,774)			.0	.0	(21,778)		2PE
004421-AC-7	ACE Securities Corp 99- 4.594% 06/25/30	04/18/2002	DB Alex Brown		4,975,000	5,000,000	4,980,427	4,991,703	.263			(16,703)	(16,703)	18,729		2PE
00755W-DN-3	AMLT 97-2 B1 8.050% 06/25/27	06/01/2002	Paydown		74,405	74,405	72,370	74,405	1,459			.0	.0	1,011		2PE
008318-AD-9	Aftermarket Nt 12.000% 08/01/04	04/08/2002	Call 102.0000		2,040,000	2,000,000	2,045,000	2,043,848	(299)			(3,848)	(3,848)	44,667		4Z
023654-AB-2	America West Air Pass T 6.930% 01/02/08	06/05/2002	Morgan Stanley Dean Witter		2,816,558	3,112,219	3,112,219	3,112,219				(295,661)	(295,661)	94,658		3
023778-AA-1	Amer Airln Eqpt Tr Ctf 9.710% 01/02/07	05/28/2002	Various		2,172,180	2,209,745	2,465,391	2,211,711	(5,602)			(39,531)	(39,531)	76,767		4
03027*-AD-5	American Tool Co. Sr SF 6.570% 04/30/08	04/30/2002	Call 107.0460		5,352,300	5,000,000	5,000,000	5,000,000				352,300	352,300	164,250		3
054303-AM-4	Avon Products Inc Nt 7.150% 11/15/09	05/16/2002	Various		6,110,685	5,700,000	5,727,868	5,729,241	(404)			381,444	381,444	210,568		1PE
055240-GE-9	BAMS 98-3 2M 6.500% 07/25/13	05/30/2002	UBS Warburg		757,526	753,119	752,766	752,228	(117)			5,298	5,298	11,694		1PE
055240-GE-9	BAMS 98-3 2M 6.500% 07/25/13	06/01/2002	Paydown		13,167	13,167	13,161	13,167	.14			.0	.0	4,223		1PE
05535D-AB-0	BCF 96-R1 B2 7.750% 09/25/26	06/01/2002	Paydown		73,155	73,155	63,462	73,155	9,441			.0	.0	1,033		2PE
05946X-AX-1	BAFC 00-1 2B1 6.750% 11/20/32	05/30/2002	Various		633,631	629,844	610,934	613,600	.260			20,032	20,032	13,699		1PE
05946X-AX-1	BAFC 00-1 2B1 6.750% 11/20/32	05/29/2002	Paydown		11,345	11,345	11,004	11,345	.297			.0	.0	122		1PE
05946X-AY-9	BAFC 00-1 2B2 6.750% 11/20/32	05/30/2002	UBS Warburg		439,483	441,139	411,259	416,498	.247			22,985	22,985	9,622		1PE
05946X-AY-9	BAFC 00-1 2B2 6.750% 11/20/32	05/29/2002	Paydown		7,919	7,919	7,382	7,919	.447			.0	.0	85		1PE
05946X-AZ-6	BAFC 00-1 2B3 6.750% 11/20/32	05/30/2002	UBS Warburg		311,117	315,336	287,313	292,263	.233			18,854	18,854	6,859		2
05946X-AZ-6	BAFC 00-1 2B3 6.750% 11/20/32	05/29/2002	Paydown		5,680	5,680	5,175	5,680	.420			.0	.0	.61		2
05947U-AL-2	BACM 00-1 F 7.735% 11/15/09	04/01/2002	Paydown						(11)			.11	.11	(32,234)		2PE
060505-AJ-3	Bank of America Corp Nt 4.750% 10/15/06	05/24/2002	Bank of America		9,962,000	10,000,000	9,938,200	9,946,246	1,928			15,754	15,754	304,792		1PE
060506-2E-1	BOAMS 01-9 2B1 6.500% 09/25/16	06/01/2002	Paydown		10,513	10,513	10,374	10,513	.134			.0	.0	114		1PE
060506-2F-8	BOAMS 01-9 2B2 6.500% 09/25/16	06/01/2002	Paydown		3,944	3,944	3,849	3,944	.90			.0	.0	43		1PE
060506-2G-6	BOAMS 01-9 2B3 6.500% 09/25/16	06/01/2002	Paydown		2,636	2,636	2,495	2,636	.133			.0	.0	29		2
060506-4D-1	BOAMS 01-10 2B1 6.250% 10/25/16	06/01/2002	Paydown		7,247	7,247	7,252	7,247	(3)			.0	.0	.76		1PE
060506-4E-9	BOAMS 01-10 2B2 6.250% 10/25/16	06/01/2002	Paydown		3,105	3,105	3,072	3,105	.31			.0	.0	32		1PE
060506-E8-1	BOAMS 01-6 2B1 6.250% 06/25/16	05/30/2002	UBS Warburg		722,307	719,081	703,323	704,855	.349			17,452	17,452	10,709		1PE
060506-E8-1	BOAMS 01-6 2B1 6.250% 06/25/16	06/01/2002	Paydown		10,970	10,970	10,729	10,970	.222			.0	.0	3,859		1PE
060506-E9-9	BOAMS 01-6 2B2 6.250% 06/25/16	05/30/2002	UBS Warburg		420,037	420,180	406,442	407,873	.326			12,164	12,164	6,274		1PE
060506-E9-9	BOAMS 01-6 2B2 6.250% 06/25/16	06/01/2002	Paydown		4,859	4,859	4,700	4,859	.146			.0	.0	2,239		1PE
060506-F2-3	BOAMS 01-6 2B3 6.250% 06/25/16	05/30/2002	UBS Warburg		408,202	420,180	393,262	396,219	.675			11,984	11,984	6,274		2
060506-F2-3	BOAMS 01-6 2B3 6.250% 06/25/16	06/01/2002	Paydown		4,859	4,859	4,548	4,859	.285			.0	.0	2,239		2
060506-FC-1	BOAMS 99-6 B1 6.250% 07/25/14	05/30/2002	UBS Warburg		1,961,188	1,943,170	1,828,402	1,866,860	4,275			94,327	94,327	29,013		1PE

E05.1

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
060506-FC-1...	BOAMS 99-6 B1 6.250% 07/25/14.....	06/01/2002	Paydown.....		28,996	28,996	27,284	28,996	1,203				.0	10,424		1PE.....
060506-FD-9...	BOAMS 99-6 B2 6.250% 07/25/14.....	05/30/2002	UBS Warburg.....		911,924	907,273	844,473	865,684	2,365			46,240	46,240	18,271		1PE.....
060506-FD-9...	BOAMS 99-6 B2 6.250% 07/25/14.....	05/29/2002	Paydown.....		13,538	13,538	12,601	13,538	656				.0	141		1PE.....
060506-FE-7...	BOAMS 99-6 B3 6.250% 07/25/14.....	05/30/2002	UBS Warburg.....		891,642	907,273	808,891	842,459	3,787			49,183	49,183	18,271		2.....
060506-FE-7...	BOAMS 99-6 B3 6.250% 07/25/14.....	05/29/2002	Paydown.....		13,538	13,538	12,070	13,538	1,024				.0	141		2.....
060506-JK-9...	BOAMS 99-10 B1 6.500% 09/25/14.....	05/30/2002	UBS Warburg.....		1,453,101	1,442,657	1,357,562	1,382,786	2,407			70,315	70,315	22,401		1PE.....
060506-JK-9...	BOAMS 99-10 B1 6.500% 09/25/14.....	06/01/2002	Paydown.....		20,552	20,552	19,340	20,552	887				.0	8,037		1PE.....
060506-JL-7...	BOAMS 99-10 B2 6.500% 09/25/14.....	05/30/2002	UBS Warburg.....		460,120	459,623	426,641	436,513	944			23,607	23,607	7,137		1PE.....
060506-JL-7...	BOAMS 99-10 B2 6.500% 09/25/14.....	06/01/2002	Paydown.....		6,548	6,548	6,078	6,548	343				.0	2,561		1PE.....
060506-JM-5...	BOAMS 99-10 B3 6.500% 09/25/14.....	05/30/2002	UBS Warburg.....		453,616	459,623	409,747	424,802	1,452			28,815	28,815	7,137		2.....
060506-JM-5...	BOAMS 99-10 B3 6.500% 09/25/14.....	06/01/2002	Paydown.....		6,548	6,548	5,837	6,548	517				.0	2,561		2.....
060506-NR-9...	BOAMS 00-4 B3 8.000% 08/25/30.....	06/01/2002	Paydown.....		2,346	2,346	2,225	2,346	110				.0	30		2.....
060506-PD-8...	BOAMS 00-5 B2 7.750% 10/25/30.....	06/01/2002	Paydown.....		5,474	5,474	5,665	5,474	(175)				.0	70		1PE.....
060506-RH-7...	BOAMS 00-7 B2 7.750% 12/25/30.....	06/01/2002	Paydown.....		10,536	10,536	10,904	10,536	(338)				.0	136		1PE.....
060506-S7-8...	BOAMS 01-8 IIB1 6.500% 08/25/16.....	06/01/2002	Paydown.....		20,663	20,663	20,390	20,663	259				.0	224		1PE.....
060506-S8-6...	BOAMS 01-8 IIB2 6.500% 08/25/16.....	06/01/2002	Paydown.....		11,126	11,126	10,858	11,126	252				.0	121		1PE.....
060506-S9-4...	BOAMS 01-8 IIB3 6.500% 08/25/16.....	06/01/2002	Paydown.....		6,358	6,358	6,005	6,358	330				.0	69		2.....
060506-T2-8...	BOAMS 01-8 3B1 6.750% 08/25/31.....	06/01/2002	Paydown.....		7,323	7,323	7,320	7,323	4				.0	83		1PE.....
060506-XG-2...	BOAMS 01-4 2B1 6.750% 04/20/31.....	06/01/2002	Paydown.....		10,860	10,860	10,480	10,860	360				.0	122		1PE.....
E05.2 06423J-AJ-3...	BOAMS 01-3 B2 7.000% 04/25/31.....	06/01/2002	Paydown.....		8,173	8,173	7,967	8,173	194				.0	96		1PE.....
073914-WA-7...	BSMSI 97-6 B2 6.707% 03/25/31.....	06/01/2002	Paydown.....		30,239	30,239	30,121	30,239	119				.0	339		1PE.....
073919-AD-4...	BSSS 96-1 A 11.464% 03/27/26.....	04/01/2002	Paydown.....										.0	(98,094)		1PE.....
09774X-AV-4...	Bombardier Cap Mortgage 6.475% 03/15/29.....	06/01/2002	Paydown.....		429,938	429,938	429,938	429,938					.0	4,647		1PE.....
09774X-BG-6...	Bombardier Cap Mortgage 7.850% 12/15/29.....	06/01/2002	Paydown.....		29,088	29,088	29,088	29,088					.0	566		1PE.....
126671-BX-3...	CWHL 98-13 B2 6.750% 08/25/28.....	06/01/2002	Paydown.....		5,337	5,337	4,559	5,337	641				.0	60		2.....
126691-5U-4...	INMC/RAST/CWHL 97-A6 B1 7.250% 09/25/12.....	05/30/2002	UBS Warburg.....		3,044,347	3,000,152	2,924,679	2,950,085	246			94,262	94,262	51,555		1PE.....
126691-5U-4...	INMC/RAST/CWHL 97-A6 B1 7.250% 09/25/12.....	06/01/2002	Paydown.....		54,723	54,723	53,346	54,723	918				.0	18,784		1PE.....
126691-5V-2...	INMC/RAST/CWHL 97-A6 B2 7.250% 09/25/12.....	05/30/2002	UBS Warburg.....		735,035	727,325	704,369	712,458	78			22,576	22,576	12,498		1PE.....
126691-5V-2...	INMC/RAST/CWHL 97-A6 B2 7.250% 09/25/12.....	06/01/2002	Paydown.....		13,266	13,266	12,848	13,266	273				.0	4,554		1PE.....
126691-5W-0...	INMC/RAST/CWHL 97-A6 B3 7.250% 09/25/12.....	05/30/2002	UBS Warburg.....		466,275	464,524	433,822	445,571	109			20,704	20,704	7,982		1.....
126691-5W-0...	INMC/RAST/CWHL 97-A6 B3 7.250% 09/25/12.....	06/01/2002	Paydown.....		8,473	8,473	7,913	8,473	348				.0	2,908		1.....
12669A-5T-7...	CWHL 99-A2 B1 6.250% 03/25/14.....	05/30/2002	UBS Warburg.....		2,069,987	2,049,987	2,015,073	2,025,176	831			44,822	44,822	30,126		1PE.....
12669A-5T-7...	CWHL 99-A2 B1 6.250% 03/25/14.....	06/01/2002	Paydown.....		28,615	28,615	28,128	28,615	358				.0	10,609		1PE.....
12669A-5U-4...	CWHL 99-A2 B2 6.250% 03/25/14.....	05/30/2002	UBS Warburg.....		514,664	512,497	493,999	500,238	514			14,427	14,427	7,531		1PE.....
12669A-5U-4...	CWHL 99-A2 B2 6.250% 03/25/14.....	06/01/2002	Paydown.....		7,154	7,154	6,896	7,154	178				.0	2,652		1PE.....
12669A-5V-2...	CWHL 99-A2 B3 6.250% 03/25/14.....	05/30/2002	UBS Warburg.....		323,346	326,134	300,043	309,351	775			13,995	13,995	4,793		2.....
12669A-5V-2...	CWHL 99-A2 B3 6.250% 03/25/14.....	06/01/2002	Paydown.....		4,552	4,552	4,188	4,552	245				.0	1,688		2.....
12669A-G4-0...	CWHL 98-17 M 6.500% 11/25/13.....	05/30/2002	UBS Warburg.....		3,794,509	3,776,026	3,553,004	3,618,578	8,402			175,932	175,932	58,629		1PE.....
12669A-G4-0...	CWHL 98-17 M 6.500% 11/25/13.....	06/01/2002	Paydown.....		59,473	59,473	55,961	59,473	2,612				.0	21,099		1PE.....
12669A-SN-5...	CWHL 98-9 M 6.500% 07/25/13.....	05/30/2002	Various.....		2,713,294	2,688,213	2,628,945	2,642,347	1,903			70,947	70,947	41,742		1PE.....
12669A-SN-5...	CWHL 98-9 M 6.500% 07/25/13.....	06/01/2002	Paydown.....		44,299	44,299	43,767	44,299	433				.0	15,044		1PE.....
12669A-SP-0...	CWHL 98-9 B1 6.500% 07/25/13.....	05/30/2002	UBS Warburg.....		655,627	651,688	605,561	619,010	1,722			36,617	36,617	10,129		1PE.....
12669A-SP-0...	CWHL 98-9 B1 6.500% 07/25/13.....	06/01/2002	Paydown.....		10,730	10,730	9,970	10,730	566				.0	3,647		1PE.....
12669A-ZZ-3...	CWHL 98-20 B2 6.750% 12/26/28.....	06/01/2002	Paydown.....		4,841	4,841	4,122	4,841	598				.0	55		2.....
12669A-ZM-9...	CWHL 98-16 B3 6.750% 09/25/28.....	06/01/2002	Paydown.....		7,543	7,543	7,658	7,543	(114)				.0	85		2Z.....
12669B-AV-4...	Countrywide Home Loans 6.250% 05/25/14.....	05/30/2002	UBS Warburg.....		1,123,494	1,118,764	1,093,417	1,101,864	717			21,630	21,630	16,704		1PE.....
12669B-AV-4...	Countrywide Home Loans 6.250% 05/25/14.....	06/01/2002	Paydown.....		17,374	17,374	16,981	17,374	274				.0	6,008		1PE.....
12669B-AW-2...	Countrywide Home Loans 6.250% 05/25/14.....	05/30/2002	UBS Warburg.....		373,748	372,921	359,461	364,305	412			9,443	9,443	5,568		1PE.....
12669B-AW-2...	Countrywide Home Loans 6.250% 05/25/14.....	06/01/2002	Paydown.....		5,791	5,791	5,582	5,791	140				.0	2,003		1PE.....
12669B-CW-0...	Countrywide Home Loans 6.250% 08/25/14.....	05/30/2002	UBS Warburg.....		2,900,323	2,880,295	2,838,440	2,849,378	1,004			50,945	50,945	43,004		1PE.....
12669B-CW-0...	Countrywide Home Loans 6.250% 08/25/14.....	06/01/2002	Paydown.....		41,714	41,714	41,108	41,714	462				.0	15,438		1PE.....

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
12669B-CX-8	Countrywide Home Loans 6.250% 08/25/14	05/30/2002	UBS Warburg		1,215,870	1,212,478	1,177,808	1,188,615	993			27,255	27,255	18,103		1PE
12669B-CX-8	Countrywide Home Loans 6.250% 08/25/14	06/01/2002	Paydown		17,560	17,560	17,058	17,560	360				0	6,499		1PE
12669B-CY-6	Countrywide Home Loans 6.250% 08/25/14	05/30/2002	UBS Warburg		906,277	909,380	842,739	865,366	2,101			40,911	40,911	13,578		1
12669B-CY-6	Countrywide Home Loans 6.250% 08/25/14	06/01/2002	Paydown		13,170	13,170	12,205	13,170	668				0	4,874		1
12669B-EZ-1	Countrywide Home Loans 6.500% 09/25/14	05/30/2002	UBS Warburg		2,295,693	2,272,902	2,327,238	2,320,537	(2,628)			(24,844)	(24,844)	35,225		1PE
12669B-EZ-1	Countrywide Home Loans 6.500% 09/25/14	06/01/2002	Paydown		30,961	30,961	31,702	30,961	(685)				0	12,648		1PE
12669B-LK-6	Countrywide Home Loans 8.000% 01/25/30	06/01/2002	Paydown		46,900	46,900	48,366	46,900	(1,387)				0	639		1PE
12669B-LV-2	Countrywide Home Loans 7.500% 01/25/29	06/01/2002	Paydown		47,916	47,916	46,490	47,916	1,241				0	636		1PE
12669B-N7-3	Countrywide Home Loans 6.919% 04/25/31	06/01/2002	Paydown		11,889	11,889	11,746	11,889	135				0	179		2
12669B-RR-5	Countrywide Home Loans 8.000% 07/25/30	06/01/2002	Paydown		6,531	6,531	6,197	6,531	304				0	88		1PE
141781-AL-8	Cargill Inc Nt 6.250% 05/01/06	04/30/2002	Salomon/Smith Barney		5,133,550	5,000,000	4,989,100	4,991,121	171			142,429	142,429	157,986		1PE
16162T-AK-2	Chase Mtg Sec 98-S5 B1 6.500% 09/25/13	05/30/2002	UBS Warburg		1,131,071	1,122,237	1,041,927	1,064,880	2,940			66,191	66,191	17,426		1PE
16162T-AK-2	Chase Mtg Sec 98-S5 B1 6.500% 09/25/13	06/01/2002	Paydown		18,462	18,462	17,141	18,462	992				0	6,279		1PE
16162T-FH-4	Chase Mtg Sec 99-S3 M 6.250% 03/25/14	05/30/2002	UBS Warburg		1,076,490	1,071,235	1,056,338	1,057,024	69			19,466	19,466	15,994		1PE
16162T-FH-4	Chase Mtg Sec 99-S3 M 6.250% 03/25/14	06/01/2002	Paydown		16,692	16,692	16,460	16,692	223				0	5,754		1PE
16162T-FJ-0	Chase Mtg Sec 99-S3 B1 6.250% 03/25/14	05/30/2002	UBS Warburg		341,206	340,847	332,859	334,072	269			7,133	7,133	5,089		1PE
16162T-FJ-0	Chase Mtg Sec 99-S3 B1 6.250% 03/25/14	06/01/2002	Paydown		5,311	5,311	5,187	5,311	110				0	1,831		1PE
16162T-FK-7	Chase Mtg Sec 99-S3 B2 6.250% 03/25/14	05/30/2002	UBS Warburg		334,751	340,847	316,775	325,736	717			9,015	9,015	5,089		2
16162T-FK-7	Chase Mtg Sec 99-S3 B2 6.250% 03/25/14	06/01/2002	Paydown		5,311	5,311	4,936	5,311	247				0	1,831		2
16162T-H4-1	Chase Mtg Sec 02-S2 B1 6.000% 02/25/17	06/01/2002	Paydown		7,059	7,059	6,791	7,059	413				0	(3,921)		1PE
16162T-H5-8	Chase Mtg Sec 02-S2 B2 6.000% 02/25/17	06/01/2002	Paydown		5,029	5,029	4,681	5,029	342				0	50		2Z
16162T-H9-0	Chase Mtg Sec 02-S2 M 6.000% 02/25/17	06/01/2002	Paydown		30,142	30,142	29,323	30,142	806				0	302		1PE
16162T-JR-8	Chase Mtg Sec 99-S6 M 6.250% 04/25/14	05/30/2002	UBS Warburg		2,914,313	2,887,441	2,822,023	2,843,431	1,780			70,882	70,882	42,995		1PE
16162T-JR-8	Chase Mtg Sec 99-S6 M 6.250% 04/25/14	06/01/2002	Paydown		44,419	44,419	43,413	44,419	704				0	15,501		1PE
16162T-JT-4	Chase Mtg Sec 99-S6 B2 6.250% 05/25/14	05/30/2002	UBS Warburg		675,975	673,716	621,819	641,211	1,633			34,764	34,764	10,045		2
16162T-JT-4	Chase Mtg Sec 99-S6 B2 6.250% 05/25/14	06/01/2002	Paydown		10,351	10,351	9,553	10,351	524				0	3,617		2
16162T-KA-3	Chase Mtg Sec 99-S7 M 6.250% 06/25/14	05/30/2002	UBS Warburg		1,622,525	1,615,680	1,558,373	1,577,178	1,605			45,347	45,347	24,081		1PE
16162T-KA-3	Chase Mtg Sec 99-S7 M 6.250% 06/25/14	06/01/2002	Paydown		23,974	23,974	23,124	23,974	595				0	8,664		1PE
16162T-KB-1	Chase Mtg Sec 99-S7 B1 6.250% 06/25/14	05/30/2002	UBS Warburg		323,213	323,136	306,525	312,174	484			11,039	11,039	4,816		1PE
16162T-KB-1	Chase Mtg Sec 99-S7 B1 6.250% 06/25/14	06/01/2002	Paydown		4,795	4,795	4,548	4,795	170				0	1,733		1PE
16162T-LB-0	Chase Mtg Sec 99-S9 M 6.250% 07/25/14	05/30/2002	UBS Warburg		2,418,147	2,404,609	2,282,125	2,322,630	3,606			95,517	95,517	35,902		1PE
16162T-LB-0	Chase Mtg Sec 99-S9 M 6.250% 07/25/14	06/01/2002	Paydown		35,012	35,012	33,229	35,012	1,246				0	12,770		1PE
16162T-LC-8	Chase Mtg Sec 99-S9 B1 6.250% 07/25/14	05/30/2002	UBS Warburg		481,679	480,922	450,188	460,495	920			21,184	21,184	7,180		1PE
16162T-LC-8	Chase Mtg Sec 99-S9 B1 6.250% 07/25/14	06/01/2002	Paydown		7,002	7,002	6,555	7,002	311				0	2,554		1PE
16162T-LD-6	Chase Mtg Sec 99-S9 B2 6.250% 07/25/14	05/30/2002	UBS Warburg		559,692	561,076	502,864	522,031	1,727			37,661	37,661	8,377		2
16162T-LD-6	Chase Mtg Sec 99-S9 B2 6.250% 07/25/14	06/01/2002	Paydown		8,170	8,170	7,322	8,170	594				0	2,980		2
16162T-P9-1	Chase Mtg Sec 02-S5 M 6.000% 03/25/17	06/01/2002	Paydown		14,375	14,375	14,227	14,375	152				0	144		1PE
16162T-Q2-5	Chase Mtg Sec 02-S5 B1 6.000% 03/25/17	06/01/2002	Paydown		5,134	5,134	5,024	5,134	111				0	51		1PE
16162T-Q3-3	Chase Mtg Sec 02-S5 B2 6.000% 03/25/17	06/01/2002	Paydown		3,080	3,080	2,915	3,080	165				0	31		2Z
16162T-QG-4	Chase Mtg Sec 99-S13 B1 6.500% 10/25/14	05/30/2002	UBS Warburg		529,478	526,903	494,136	501,523	1,014			27,955	27,955	8,104		1PE
16162T-QG-4	Chase Mtg Sec 99-S13 B1 6.500% 10/25/14	06/01/2002	Paydown		7,590	7,590	7,118	7,590	380				0	2,915		1PE
16162T-XD-3	Chase Mtg Sec 01-S1 B1 7.250% 02/25/31	06/01/2002	Paydown		6,008	6,008	5,876	6,008	125				0	70		1PE
16162T-XN-1	Chase Mtg Sec 01-S3 M 6.500% 07/25/16	06/01/2002	Paydown		8,765	8,765	8,536	8,765	208				0	95		1PE
16162T-XP-6	Chase Mtg Sec 01-S3 B1 6.500% 07/25/16	06/01/2002	Paydown		5,150	5,150	4,959	5,150	178				0	56		1PE
16162T-XQ-4	Chase Mtg Sec 01-S3 B2 6.500% 07/25/16	06/01/2002	Paydown		1,030	1,030	965	1,030	62				0	11		2
167166-FD-4	Chicago & NW Pass Thru 7.520% 10/30/14	04/30/2002	Redemption 100.0000		10,694	10,694	10,694	10,694					0	402		1PE
172921-TD-0	CMSI 92-1 B 8.000% 01/25/22	04/25/2002	Call 100.0000		4,155,637	4,155,637	4,233,555	4,155,749	(1,969)			(112)	(112)	27,704		1
172921-WG-9	CMSI 92-13 B 7.500% 07/25/07	05/03/2002	Call 100.0000		695,232	695,232	675,353	688,054	(11)			7,178	7,178	8,690		1
172953-6B-2	CMSI 02-3 B1 6.167% 03/25/32	06/01/2002	Paydown		35,624	35,624	33,909	35,624	1,713				0	367		1PE
172953-6C-0	CMSI 02-3 B2 6.167% 03/25/32	06/01/2002	Paydown		8,295	8,295	7,795	8,295	500				0	107		1PE

E05.3

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
172953-F4-8...	CMSI 01-6 B1 6.500% 05/25/29	06/01/2002	Paydown		12,846	12,846	12,268	12,846	550				.0	139		1PE
172953-H9-5...	CMSI 01-8 M 6.250% 05/25/16	06/01/2002	Paydown		14,682	14,682	14,247	14,682	404				.0	153		1PE
172953-J2-8...	CMSI 01-8 B1 6.250% 05/25/16	06/01/2002	Paydown		8,565	8,565	8,219	8,565	320				.0	89		1PE
172953-J3-6...	CMSI 01-8 B2 6.250% 05/25/16	06/01/2002	Paydown		7,341	7,341	7,099	7,341	238				.0	76		2Z
172953-P4-7...	CMSI 01-11 M 6.250% 06/25/16	06/01/2002	Paydown		24,944	24,944	24,418	24,944	493				.0	260		1PE
172953-P5-4...	CMSI 01-11 B1 6.250% 06/25/16	06/01/2002	Paydown		9,079	9,079	8,792	9,079	267				.0	95		1PE
172953-P6-2...	CMSI 01-11 B2 6.250% 06/25/16	06/01/2002	Paydown		9,079	9,079	8,561	9,079	481				.0	95		2
172953-PE-5...	CMSI 99-6 M 6.462% 09/25/14	05/30/2002	UBS Warburg		2,205,237	2,184,777	2,103,360	2,120,542	3,246			84,695	84,695	33,723		1PE
172953-PE-5...	CMSI 99-6 M 6.462% 09/25/14	06/01/2002	Paydown		32,876	32,876	31,651	32,876	1,015				.0	12,119		1PE
172953-PF-2...	CMSI 99-6 B1 6.462% 09/25/14	05/30/2002	UBS Warburg		768,154	764,194	728,223	735,997	1,471			32,157	32,157	11,796		1PE
172953-PF-2...	CMSI 99-6 B1 6.462% 09/25/14	06/01/2002	Paydown		11,499	11,499	10,958	11,499	446				.0	4,239		1PE
172953-PX-3...	CMSI 99-7 B1 7.000% 09/25/29	06/01/2002	Paydown		6,730	6,730	6,531	6,730	183				.0	78		1PE
172953-ZR-5...	CMSI 01-3 M 6.750% 03/25/16	05/30/2002	UBS Warburg		993,658	988,698	992,561	991,642	(233)			2,015	2,015	15,753		1PE
172953-ZR-5...	CMSI 01-3 M 6.750% 03/25/16	06/01/2002	Paydown		11,092	11,092	11,136	11,092	(36)				.0	5,685		1PE
172953-ZS-3...	CMSI 01-3 B1 6.750% 03/25/16	05/30/2002	UBS Warburg		532,558	532,376	528,716	528,851	36			3,707	3,707	8,482		1PE
172953-ZS-3...	CMSI 01-3 B1 6.750% 03/25/16	06/01/2002	Paydown		5,973	5,973	5,932	5,973	40				.0	3,061		1PE
172953-ZT-1...	CMSI 01-3 B2 6.750% 03/25/16	05/30/2002	UBS Warburg		300,101	304,215	294,090	295,032	244			5,070	5,070	4,847		2Z
172953-ZT-1...	CMSI 01-3 B2 6.750% 03/25/16	06/01/2002	Paydown		3,413	3,413	3,299	3,413	106				.0	1,749		2Z
172967-AZ-4...	Citigroup Inc Nt 7.250% 10/01/10	04/05/2002	Merrill Lynch		8,522,720	8,000,000	8,424,960	8,391,562	(869)			131,158	131,158	304,500		1
172967-BC-4...	Citigroup Inc Nt 6.500% 01/18/11	04/05/2002	Merrill Lynch		5,096,350	5,000,000	4,967,200	4,968,746	66			127,604	127,604	74,028		1
178780-AQ-5...	CITYSCAPE 97-3 M2 7.840% 07/25/18	06/01/2002	Paydown		275,885	275,885	275,756	275,885	793				.0	3,660		1PE
210371-AH-3...	Constellation Energy Nt 7.000% 04/01/12	04/09/2002	Banc One		5,026,350	5,000,000	4,978,300	4,978,352	52			47,998	47,998	15,556		2Z
21075V-EG-6...	Contimortgage 1997-1 M2 7.670% 03/15/28	06/15/2002	Various		19,917	19,917	19,917	19,917					.0	9,042		5
210805-CF-2...	Contl Airins EETC 6.465% 10/15/04	04/15/2002	Redemption	100.0000	312,386	312,386	312,386	312,386					.0	10,098		2PE
210805-DA-2...	Contl Airins 00-1 Pass- 8.388% 11/01/20	05/01/2002	Various		44,092	44,092	44,012	44,092	82				.0	1,849		2
22540A-PQ-5...	WAMU 99-WM2 1M1 6.250% 11/19/14	05/30/2002	UBS Warburg		4,035,493	4,004,350	3,971,815	3,974,985	779			60,508	60,508	80,505		1PE
22540A-PQ-5...	WAMU 99-WM2 1M1 6.250% 11/19/14	05/29/2002	Paydown		60,638	60,638	60,146	60,638	456				.0	630		1PE
22540A-PR-3...	WAMU 99-WM2 1M2 6.250% 11/19/14	05/30/2002	UBS Warburg		739,950	737,320	724,187	725,898	419			14,052	14,052	14,823		1PE
22540A-PR-3...	WAMU 99-WM2 1M2 6.250% 11/19/14	05/29/2002	Paydown		11,165	11,165	10,966	11,165	179				.0	116		1PE
22540A-PU-6...	WAMU 99-WM2 2M1 7.000% 11/19/14	05/30/2002	UBS Warburg		2,729,599	2,728,791	2,788,803	2,778,346	(2,551)			(48,748)	(48,748)	61,498		1PE
22540A-PU-6...	WAMU 99-WM2 2M1 7.000% 11/19/14	05/29/2002	Paydown		39,526	39,526	40,395	39,526	(755)				.0	463		1PE
22540A-PV-4...	WAMU 99-WM2 2M2 7.000% 11/19/14	05/30/2002	UBS Warburg		500,737	502,533	509,286	508,011	(311)			(7,274)	(7,274)	11,328		1PE
22540A-PV-4...	WAMU 99-WM2 2M2 7.000% 11/19/14	05/29/2002	Paydown		7,279	7,279	7,377	7,279	(84)				.0	85		1PE
22844#-AB-6...	Crown Pac Sr SF Nt 10.780% 12/01/09	05/03/2002	Various		785,730	785,730	785,730	785,730					.0	50,820		3
23321P-6H-6...	DLJMA 00-A A 7.973% 03/27/30	04/01/2002	Paydown										.0	(179,388)		1PE
23321P-T3-2...	DLJMA 98-C A1 8.100% 05/28/28	05/31/2002	Redemption	0.0071	5	70,475	76,399	70,475	(4,757)			(70,470)	(70,470)			6
23321P-XX-1...	DLJMA 96-Q4 B1 7.250% 03/25/26	05/09/2002	DB Alex Brown		2,279,723	2,467,900	2,375,275	2,385,509	(641)			(105,786)	(105,786)	36,527		2PE
23321P-XX-1...	DLJMA 96-Q4 B1 7.250% 03/25/26	05/01/2002	Paydown		23,743	23,743	22,852	23,743	786				.0	165		2PE
23323C-BU-8...	DLJMA 00-D A 11.311% 08/27/30	04/01/2002	Paydown		(102,325)	(102,325)	(102,325)	(102,325)					.0	(125,152)		1PE
235863-AA-5...	Danbury Bldg Acpt Crp 7.860% 11/01/02	06/01/2002	Various		304,230	304,230	305,562	304,230	(104)				.0	3,994		2
23739*-AE-0...	Darr Equipment Co Sr Nt 7.060% 03/31/06	06/25/2002	Call	100.6510	5,032,550	5,000,000	5,000,000	5,000,000				32,550	32,550	83,347		2
25179S-AC-4...	Devon Financing Nt 6.875% 09/30/11	04/09/2002	DB Alex Brown		5,328,089	5,325,000	5,264,664	5,265,110	136			62,978	62,978	12,203		2
252567-AA-0...	Diamond Cable Commun Co 13.250% 09/30/04	06/18/2002	Morgan Stanley Dean Witter		753,125	2,500,000	650,000	650,000				103,125	103,125			5
25500P-AE-6...	DITECH 97-1 M1 7.250% 01/15/24	06/01/2002	Paydown		1,112,090	1,112,090	1,128,772	1,112,090	(8,066)				.0	13,155		1PE
25500P-AP-1...	DITECH 98-1 M1 7.250% 10/15/20	06/15/2002	Paydown		1,127,584	1,127,584	1,127,060	1,127,584	340				.0	13,196		1PE
264414-AR-4...	Duke Realty Nt 7.050% 03/01/06	04/17/2002	Wachovia		5,175,000	5,000,000	4,998,312	4,998,312	22			176,688	176,688	49,938		2PE
291701-AR-1...	Empire Funding 97-2 M2 8.030% 09/25/23	06/01/2002	Paydown		1,073,924	1,073,924	1,073,421	1,073,924	2,700				.0	12,743		2PE
291701-BC-3...	Empire Funding 97-3 B1 7.750% 04/25/23	06/01/2002	Paydown		310,304	310,304	310,128	310,304	860				.0	3,965		2PE
291701-BX-7...	Empire Funding 97-5 B1 8.490% 04/25/24	06/01/2002	Paydown		228,008	228,008	231,998	228,008	(1,577)				.0	3,122		2PE
302471-AN-7...	FMAC 97-A D 8.140% 04/15/19	06/30/2002	Redemption	0.0002	5	2,700,000	2,740,078		(28,151)			(2,699,995)	(2,699,995)	54,945		6

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
3133T5-TD-5...	FHLMC 1740 E 0.000% 02/15/24	04/01/2002	JP Morgan		4,138,719	5,379,326	4,683,075	4,683,075	(132,596)				.0			1
3133T5-TD-5...	FHLMC 1740 E 0.000% 02/15/24	04/01/2002	Paydown		(396,899)	(396,899)	(305,364)	(396,899)					.0			1
337358-BD-6...	First Union Nt 6.550% 10/15/35	04/16/2002	Autranet		10,359,600	10,000,000	9,674,300	9,680,361	.125			679,239	679,239	334,778		1
33762S-AA-5...	FPLUS 1998-A 8.500% 04/15/28	06/15/2002	Paydown		474,709	474,709	472,558	474,709	.303				.0			2
337925-BQ-3...	FPLUS 97-2 B1 7.930% 04/10/23	06/01/2002	Paydown		834,386	834,386	834,001	834,386	1,043				.0	10,839		2PE
345397-SG-9...	Ford Motor Cr Co Sr Nts 5.800% 01/12/09	05/21/2002	Bear Stearns		4,732,000	5,000,000	4,388,100	4,484,658	8,647			247,342	247,342	106,333		2
36157N-FY-5...	GECMS 00-5 M 7.250% 04/25/15	05/30/2002	UBS Warburg		1,342,959	1,331,546	1,307,620	1,312,402	590			30,557	30,557	31,106		1PE
36157N-FY-5...	GECMS 00-5 M 7.250% 04/25/15	05/29/2002	Paydown		16,232	16,232	15,940	16,232	241				.0	198		1PE
36157N-FZ-2...	GECMS 00-5 B1 7.250% 04/25/15	05/30/2002	UBS Warburg		405,869	404,936	393,357	395,978	323			9,892	9,892	7,013		1PE
36157N-FZ-2...	GECMS 00-5 B1 7.250% 04/25/15	06/01/2002	Paydown		4,936	4,936	4,795	4,936	113				.0	2,507		1PE
36157N-GA-6...	GECMS 00-5 B2 7.250% 04/25/15	05/30/2002	UBS Warburg		344,703	347,479	329,399	333,826	548			10,877	10,877	6,018		2
36157N-GA-6...	GECMS 00-5 B2 7.250% 04/25/15	06/01/2002	Paydown		4,236	4,236	4,015	4,236	173				.0	2,151		2
36157N-HV-9...	GECMS 00-8 M 7.500% 06/25/15	05/30/2002	UBS Warburg		1,107,157	1,093,507	1,069,587	1,073,808	543			33,349	33,349	19,592		1PE
36157N-HV-9...	GECMS 00-8 M 7.500% 06/25/15	06/01/2002	Paydown		13,493	13,493	13,197	13,493	250				.0	7,003		1PE
36157N-HW-7...	GECMS 00-8 B1 7.500% 06/25/15	05/30/2002	UBS Warburg		405,304	402,823	389,479	392,059	332			13,245	13,245	9,735		1PE
36157N-HW-7...	GECMS 00-8 B1 7.500% 06/25/15	05/29/2002	Paydown		4,970	4,970	4,806	4,970	137				.0	62		1PE
36157N-HX-5...	GECMS 00-8 B2 7.500% 06/25/15	05/30/2002	UBS Warburg		345,570	344,882	325,483	328,057	332			17,513	17,513	6,179		2
36157N-HX-5...	GECMS 00-8 B2 7.500% 06/25/15	06/01/2002	Paydown		4,255	4,255	4,016	4,255	212				.0	2,209		2
36157N-LS-1...	GECMS 00-10 B2 7.750% 09/25/30	06/01/2002	Paydown		4,897	4,897	4,568	4,897	299				.0	64		2
36157N-MD-3...	GECMS 00-12 M 7.250% 10/25/15	05/30/2002	UBS Warburg		890,832	880,232	864,071	866,503	353			24,329	24,329	15,223		1PE
36157N-MD-3...	GECMS 00-12 M 7.250% 10/25/15	06/01/2002	Paydown		11,438	11,438	11,228	11,438	183				.0	5,457		1PE
36157N-ME-1...	GECMS 00-12 B1 7.250% 10/25/15	05/30/2002	UBS Warburg		470,448	469,828	454,963	457,615	386			12,833	12,833	10,964		1PE
36157N-ME-1...	GECMS 00-12 B1 7.250% 10/25/15	05/29/2002	Paydown		6,105	6,105	5,912	6,105	164				.0	74		1PE
36157N-MF-8...	GECMS 00-12 B2 7.250% 10/25/15	05/30/2002	UBS Warburg		406,608	410,403	386,869	391,361	655			15,247	15,247	7,098		1
36157N-MF-8...	GECMS 00-12 B2 7.250% 10/25/15	06/01/2002	Paydown		5,333	5,333	5,027	5,333	256				.0	2,544		1
36157R-4H-5...	GECMS 99-16 M 6.500% 07/25/14	05/30/2002	UBS Warburg		1,432,750	1,419,207	1,361,330	1,379,837	1,671			52,913	52,913	29,725		1PE
36157R-4H-5...	GECMS 99-16 M 6.500% 07/25/14	05/29/2002	Paydown		20,361	20,361	19,531	20,361	589				.0	222		1PE
36157R-4J-1...	GECMS 99-16 B1 6.500% 07/25/14	05/30/2002	UBS Warburg		522,133	520,347	492,297	501,511	835			20,622	20,622	10,898		1PE
36157R-4J-1...	GECMS 99-16 B1 6.500% 07/25/14	05/29/2002	Paydown		7,465	7,465	7,063	7,465	282				.0	81		1PE
36157R-4K-8...	GECMS 99-16 B2 6.500% 07/25/14	05/30/2002	UBS Warburg		518,987	520,347	472,540	488,580	1,466			30,407	30,407	10,898		1
36157R-4K-8...	GECMS 99-16 B2 6.500% 07/25/14	05/29/2002	Paydown		7,465	7,465	6,779	7,465	477				.0	81		1
36157R-4S-1...	GECMS 99-19 M 6.500% 10/25/14	05/30/2002	UBS Warburg		1,068,088	1,060,416	982,542	1,008,727	2,446			59,361	59,361	16,457		1PE
36157R-4S-1...	GECMS 99-19 M 6.500% 10/25/14	06/01/2002	Paydown		14,923	14,923	13,827	14,923	762				.0	5,906		1PE
36157R-4T-9...	GECMS 99-19 B1 6.500% 10/25/14	05/30/2002	UBS Warburg		398,789	397,547	363,320	374,891	1,084			23,898	23,898	6,170		1PE
36157R-4T-9...	GECMS 99-19 B1 6.500% 10/25/14	06/01/2002	Paydown		5,595	5,595	5,113	5,595	334				.0	2,214		1PE
36157R-4U-6...	GECMS 99-19 B2 6.500% 10/25/14	05/30/2002	UBS Warburg		396,358	397,547	350,773	366,653	1,500			29,704	29,704	6,170		1
36157R-4U-6...	GECMS 99-19 B2 6.500% 10/25/14	06/01/2002	Paydown		5,595	5,595	4,936	5,595	456				.0	2,214		1
36157R-6P-5...	GECMS 99-21 M 6.750% 11/25/14	05/30/2002	UBS Warburg		1,164,944	1,155,995	1,103,433	1,118,001	1,474			46,943	46,943	25,143		1PE
36157R-6P-5...	GECMS 99-21 M 6.750% 11/25/14	05/29/2002	Paydown		15,677	15,677	14,964	15,677	535				.0	177		1PE
36157R-6Q-3...	GECMS 99-21 B1 6.750% 11/25/14	05/30/2002	UBS Warburg		773,541	770,663	727,554	739,703	1,232			33,838	33,838	12,427		1PE
36157R-6Q-3...	GECMS 99-21 B1 6.750% 11/25/14	06/01/2002	Paydown		10,451	10,451	9,866	10,451	437				.0	4,453		1PE
36157R-6R-1...	GECMS 99-21 B2 6.750% 11/25/14	05/30/2002	UBS Warburg		379,181	385,332	346,377	357,598	1,149			21,582	21,582	6,213		2
36157R-6R-1...	GECMS 99-21 B2 6.750% 11/25/14	06/01/2002	Paydown		5,226	5,226	4,697	5,226	392				.0	2,227		2
36157R-C5-2...	GECMS 99-4 B1 6.250% 03/25/14	05/30/2002	UBS Warburg		476,305	477,701	463,332	468,216	416			8,089	8,089	7,132		1PE
36157R-C5-2...	GECMS 99-4 B1 6.250% 03/25/14	06/01/2002	Paydown		7,247	7,247	7,029	7,247	150				.0	2,564		1PE
36157R-P2-5...	GECMS 99-10 M 6.250% 04/25/14	05/30/2002	UBS Warburg		1,478,906	1,471,215	1,446,618	1,453,760	597			25,146	25,146	29,629		1PE
36157R-P2-5...	GECMS 99-10 M 6.250% 04/25/14	05/29/2002	Paydown		21,691	21,691	21,328	21,691	266				.0	227		1PE
36157R-P3-3...	GECMS 99-10 B1 6.250% 04/25/14	05/30/2002	UBS Warburg		572,488	571,760	554,428	560,188	482			12,301	12,301	11,515		1PE
36157R-P3-3...	GECMS 99-10 B1 6.250% 04/25/14	05/29/2002	Paydown		8,430	8,430	8,174	8,430	178				.0	88		1PE
36157R-P4-1...	GECMS 99-10 B2 6.250% 04/25/14	05/30/2002	UBS Warburg		488,534	489,836	455,930	468,039	1,023			20,495	20,495	7,314		1
36157R-P4-1...	GECMS 99-10 B2 6.250% 04/25/14	06/01/2002	Paydown		7,222	7,222	6,722	7,222	336				.0	2,627		1

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### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
36157R-SP-1..	GECMS 98-16 B2 6.500% 10/25/13.....	05/30/2002	UBS Warburg.....		518,055	515,952	465,143	480,940	1,939			37,116	37,116	8,012		2.....
36157R-SP-1..	GECMS 98-16 B2 6.500% 10/25/13.....	06/01/2002	Paydown.....		8,263	8,263	7,449	8,263	592					2,885		2.....
36157R-WL-5..	GECMS 98-22 M 6.000% 11/25/13.....	05/30/2002	UBS Warburg.....		1,272,526	1,266,125	1,153,261	1,186,256	4,335			86,270	86,270	18,148		1PE.....
36157R-WL-5..	GECMS 98-22 M 6.000% 11/25/13.....	06/01/2002	Paydown.....		19,847	19,847	18,078	19,847	1,320					6,529		1PE.....
36157R-WM-3..	GECMS 98-22 B1 6.000% 11/25/13.....	05/30/2002	UBS Warburg.....		421,521	421,763	410,625	411,123	65			10,398	10,398	6,045		1PE.....
36157R-WM-3..	GECMS 98-22 B1 6.000% 11/25/13.....	06/01/2002	Paydown.....		6,611	6,611	6,437	6,611	168					2,175		1PE.....
36157R-X5-9..	GECMS 99-12 M 6.250% 07/25/14.....	05/30/2002	UBS Warburg.....		1,475,302	1,470,901	1,433,439	1,445,274	1,008			30,028	30,028	29,622		1PE.....
36157R-X5-9..	GECMS 99-12 M 6.250% 07/25/14.....	05/29/2002	Paydown.....		22,515	22,515	21,941	22,515	408					236		1PE.....
36157R-X6-7..	GECMS 99-12 B1 6.250% 07/25/14.....	05/30/2002	UBS Warburg.....		572,360	572,913	550,623	558,112	639			14,248	14,248	8,554		1PE.....
36157R-X6-7..	GECMS 99-12 B1 6.250% 07/25/14.....	06/01/2002	Paydown.....		8,769	8,769	8,428	8,769	236					3,076		1PE.....
36157R-X7-5..	GECMS 99-12 B2 6.250% 07/25/14.....	05/30/2002	UBS Warburg.....		485,312	490,583	450,033	464,337	1,234			20,975	20,975	7,325		1.....
36157R-X7-5..	GECMS 99-12 B2 6.250% 07/25/14.....	06/01/2002	Paydown.....		7,509	7,509	6,889	7,509	421					2,634		1.....
36157R-XV-2..	GECMS 1998-26 B2 6.250% 02/25/14.....	05/30/2002	UBS Warburg.....		355,941	356,522	332,178	341,498	111			14,443	14,443	5,323		2.....
36157R-XV-2..	GECMS 1998-26 B2 6.250% 02/25/14.....	06/01/2002	Paydown.....		6,540	6,540	6,094	6,540	278					1,925		2.....
36185N-CZ-1..	GMACM 00-J2 M3 7.750% 08/25/30.....	06/01/2002	Paydown.....		1,888	1,888	1,768	1,888	109					24		2.....
36185N-SK-7..	GMACM 02-J3 M1 6.000% 05/25/17.....	06/01/2002	Paydown.....		18,100	18,100	17,571	18,100	528					181		1PE.....
36185N-SL-5..	GMACM 02-J3 M2 6.000% 05/25/17.....	06/01/2002	Paydown.....		6,461	6,461	6,203	6,461	258					65		1PE.....
36185N-SM-3..	GMACM 02-J3 M3 6.000% 05/25/17.....	06/01/2002	Paydown.....		3,876	3,876	3,601	3,876	275					39		2Z.....
370425-RT-9..	GMAC Nt 6.750% 01/15/06.....	05/09/2002	Various.....		10,317,200	10,000,000	10,081,055	10,068,774	(1,976)			248,426	248,426	223,125		2.....
373298-BB-3..	Georgia Pacific Debs 9.950% 06/15/02.....	06/15/2002	Maturity.....		950,000	950,000	1,044,392	950,000	(6,252)					47,263		2PE.....
373872-AC-4..	GACC 97-1 A 7.950% 08/28/30.....	06/01/2002	Paydown.....		333,924	333,924	317,228	333,924	15,848					(33,754)		2.....
37516#-AA-3..	Giffords Brooks Funding 6.800% 04/28/13.....	04/28/2002	Redemption 100.0000.....		34,320	34,320	34,320	34,320						1,167		2.....
393505-V9-0..	GTHIL 99-2 A5 6.680% 12/01/30.....	04/29/2002	Various.....		15,771,533	15,750,000	15,179,824	15,219,612	3,491			551,921	551,921	178,273		1PE.....
44472#-AB-9..	Huish Detergents 1st Mt 9.267% 04/01/10.....	06/01/2002	Various.....		73,710	73,710	73,710	73,710						1,141		2.....
44926M-BH-2..	ICIFC 97-2 B1 8.000% 07/25/28.....	06/01/2002	Paydown.....		19,044	19,044	19,770	19,044	(545)					252		1PE.....
45254S-AF-3..	IMPAC Secured Assets CM 7.580% 07/25/25.....	04/09/2002	Bear Stearns.....		5,281,013	5,127,197	5,125,824	5,117,860	(1)			163,153	163,153	44,262		1PE.....
45254S-AF-3..	IMPAC Secured Assets CM 7.580% 07/25/25.....	04/01/2002	Paydown.....		206,869	206,869	206,814	206,869	377					1,307		1PE.....
46625H-AL-4..	JP Morgan Chase Nt 5.625% 08/15/06.....	06/05/2002	CSFB.....		7,174,090	7,000,000	6,978,930	6,982,012	735			192,078	192,078	125,781		1PE.....
477122-AC-9..	Jet Eqpt Tr B1 144A 10.910% 06/15/06.....	06/15/2002	Redemption 100.0000.....		316,383	316,383	377,372	316,383	(23,260)					17,259		4.....
477122-AQ-8..	Jet Eqpt Tr 95A SF Nt 8.235% 05/01/15.....	05/01/2002	Redemption 100.0000.....		93,526	93,526	93,526	93,526						3,851		3.....
48594*-AB-7..	Federal Mogul Sec SF 17.500% 12/31/06.....	06/30/2002	Redemption 100.0000.....		232,029	232,029	339,276	232,029	(44,124)					20,303		5.....
487906-AD-1..	Kelley Oil & Gas Sr Sub 10.375% 10/15/06.....	05/21/2002	UBS Warburg.....		490,000	1,000,000	997,500	998,535	38			(508,535)	(508,535)	51,875		5.....
48876#-AJ-5..	Kendall Jackson Sr SF N 7.490% 06/30/06.....	06/30/2002	Redemption 100.0000.....		571,429	571,429	571,429	571,429						22,543		2.....
49228R-AC-7..	Kern River Funding Nt 6.676% 07/31/16.....	06/30/2002	Various.....		53,922	53,922	54,069	53,922	(139)					600		1.....
49306C-AD-3..	Key Bank NA Nt 7.000% 02/01/11.....	06/28/2002	Various.....		11,568,596	10,850,000	10,812,626	10,818,452	659			750,143	750,143	320,678		1PE.....
52518R-AU-0..	LSSC 00-2 A 7.500% 10/25/19.....	05/01/2002	Paydown.....		521,110	521,110	521,110	521,110						(127,491)		1PE.....
53184N-AM-8..	Life Financial 97-3 M1 7.760% 04/25/24.....	06/01/2002	Paydown.....		544,730	544,730	544,468	544,730	1,575					7,247		1PE.....
55265K-BB-4..	MASTR 01-2 B1 6.250% 11/25/16.....	06/01/2002	Paydown.....		23,695	23,695	24,093	23,695	(379)					247		1PE.....
55265K-BC-2..	MASTR 01-2 B2 6.250% 11/25/16.....	06/01/2002	Paydown.....		7,408	7,408	7,448	7,408	(37)					77		1PE.....
55265K-BD-0..	MASTR 01-2 B3 6.250% 11/25/16.....	05/01/2002	Paydown.....		5,835	5,835	5,705	5,835	126					50		2Z.....
55265K-CE-7..	MASTR 01-3 B1 6.015% 01/25/32.....	06/01/2002	Paydown.....		32,616	32,616	31,525	32,616	1,078					328		1PE.....
55265K-CF-4..	MASTR 01-3 B2 6.015% 01/25/32.....	06/01/2002	Paydown.....		14,826	14,826	14,053	14,826	1,001					(13,296)		1PE.....
55265K-CG-2..	MASTR 01-3 B3 6.015% 01/25/32.....	06/01/2002	Paydown.....		8,895	8,895	8,102	8,895	783					89		2Z.....
55265K-CS-6..	MASTR 02-1 B1 6.000% 02/25/17.....	06/01/2002	Paydown.....		24,036	24,036	23,788	24,036	254					241		1PE.....
55265K-CT-4..	MASTR 02-1 B2 6.000% 02/25/17.....	06/01/2002	Paydown.....		8,009	8,009	7,837	8,009	173					80		1PE.....
55265K-CU-1..	MASTR 02-1 B3 6.000% 02/25/17.....	06/01/2002	Paydown.....		4,803	4,803	4,547	4,803	255					48		2Z.....
57634N-AK-9..	Master Financial Asset 7.800% 01/20/29.....	06/01/2002	Paydown.....		841,879	841,879	821,490	841,879	16,768					10,759		1PE.....
57634N-AW-3..	Master Financial Asset 7.540% 04/20/29.....	06/01/2002	Paydown.....		432,821	432,821	432,627	432,821	846					5,361		1PE.....
585166-AW-1..	MEGO 97-3 M2 7.670% 08/25/23.....	06/01/2002	Paydown.....		455,315	455,315	455,244	455,315	1,262					5,364		1PE.....
585166-BE-0..	MEGO 97-4 CTF5 7.950% 09/25/23.....	06/01/2002	Paydown.....		626,892	626,892	625,815	626,892	2,377					(8,059)		2PE.....

E05.6

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
585907-AL-2	Mellon Bank NA Nt 7.625% 09/15/07	05/01/2002	ABN-AMRO Securities		5,568,650	5,000,000	5,482,750	5,434,725	(6,651)			133,925	133,925	54,010		1PE
589929-ET-1	MLMI 92-MH1 B 7.690% 03/25/19	06/01/2002	Paydown		829,747	829,747	779,962	829,747	33,822					11,893		2
589929-MK-1	MLMI 96-C2 1.775% 10/25/26	06/01/2002	Paydown				112,526		(85,905)					3,938		1
589929-PK-8	MLMI 98-G1 M1 7.630% 02/25/27	06/01/2002	Paydown		904,809	904,809	904,713	904,809	2,016					11,665		1PE
589929-RJ-9	MLMI 98-GN2 M1 7.155% 07/25/27	06/01/2002	Paydown		401,386	401,386	401,259	401,386	772					5,822		1PE
598135-AL-5	Midway Airlines EETC 7.140% 01/02/15	04/29/2002	Redemption 100.0000		88,639	88,639	88,639	88,639								3
617446-HB-8	Morgan Stanley DW Nt 5.800% 04/01/07	04/10/2002	Bear Stearns		2,016,480	2,000,000	1,994,200	1,994,233	33			22,247	22,247	3,867		1Z
61744A-AD-2	Morgan Stanley Tracer N 7.187% 09/15/11	06/20/2002	Various		178,065	147,862	159,034	148,215	(10,612)			29,849	29,849	1,537		1
62936K-AB-0	NPF XII 99-1 B 6.650% 03/01/05	04/11/2002	CSFB		4,094,375	4,000,000	3,999,121	3,991,053	(117)			103,322	103,322	33,250		1PE
62945C-AK-7	NWA Tr Sr SF Nt #2 Cl A 9.250% 06/21/14	06/21/2002	Various		92,308	92,308	104,869	92,308	(8,781)					4,269		2PE
62945C-AL-5	NWA Tr #2 Cls B SF Nt 10.230% 06/21/14	06/21/2002	Various		101,539	101,539	107,880	101,539	(4,606)					5,194		2
63857R-DG-4	NMFC 98-5 B3 6.000% 11/25/13	05/30/2002	UBS Warburg		823,899	823,360	758,520	783,187	1,944			40,712	40,712	11,801		1
63857R-DG-4	NMFC 98-5 B3 6.000% 11/25/13	06/01/2002	Paydown		13,247	13,247	12,204	13,247	678					4,250		1
64038-AA-6	NISCO Ser A Sr SF Nt 8.330% 09/30/04	03/31/2002	Various		9	9	9	9								2
667294-AQ-5	NWA Nt 7.935% 04/01/19	04/01/2002	Various		156,706	156,706	158,288	156,706	(1,419)					6,217		1
66937N-T2-4	NSCOR 98-14 B3 6.500% 06/25/13	05/30/2002	UBS Warburg		507,931	507,148	458,157	474,051	1,915			33,880	33,880	7,875		1
66937N-T2-4	NSCOR 98-14 B3 6.500% 06/25/13	06/01/2002	Paydown		8,589	8,589	7,759	8,589	593					2,841		1
66937N-VR-6	NSCOR 97-20 M 6.750% 12/25/12	05/30/2002	UBS Warburg		1,349,904	1,337,738	1,336,275	1,335,047	(203)			14,857	14,857	21,571		1PE
66937N-VR-6	NSCOR 97-20 M 6.750% 12/25/12	06/01/2002	Paydown		23,613	23,613	23,588	23,613	44					7,792		1PE
66937R-H5-1	Norwest Asset Securitie 6.500% 09/25/14	05/30/2002	UBS Warburg		1,853,747	1,832,751	1,758,582	1,781,823	2,155			71,923	71,923	28,459		1PE
66937R-H5-1	Norwest Asset Securitie 6.500% 09/25/14	06/01/2002	Paydown		26,205	26,205	25,144	26,205	759					10,212		1PE
66937R-H6-9	Norwest Asset Securitie 6.500% 09/25/14	05/30/2002	UBS Warburg		701,889	698,191	658,809	671,506	1,181			30,384	30,384	10,841		1
66937R-H6-9	Norwest Asset Securitie 6.500% 09/25/14	06/01/2002	Paydown		9,983	9,983	9,420	9,983	398					3,890		1
66937R-H7-7	Norwest Asset Securitie 6.500% 09/25/14	05/30/2002	UBS Warburg		524,279	523,643	472,915	489,623	1,569			34,655	34,655	8,131		2
66937R-H7-7	Norwest Asset Securitie 6.500% 09/25/14	06/01/2002	Paydown		7,487	7,487	6,762	7,487	509					2,918		2
66937R-Q5-1	Norwest Asset Securitie 6.750% 12/25/14	05/30/2002	UBS Warburg		1,811,750	1,804,825	1,714,866	1,742,444	2,795			69,306	69,306	29,103		1PE
66937R-Q5-1	Norwest Asset Securitie 6.750% 12/25/14	06/01/2002	Paydown		24,849	24,849	23,610	24,849	897					10,433		1PE
66937R-Q6-9	Norwest Asset Securitie 6.750% 12/25/14	05/30/2002	UBS Warburg		468,020	468,082	439,924	448,676	889			19,343	19,343	7,538		1PE
66937R-Q6-9	Norwest Asset Securitie 6.750% 12/25/14	06/01/2002	Paydown		6,454	6,454	6,066	6,454	280					2,706		1PE
66937R-Q7-7	Norwest Asset Securitie 6.750% 12/25/14	05/30/2002	UBS Warburg		467,092	468,082	419,007	434,571	1,597			32,521	32,521	7,548		2
66937R-Q7-7	Norwest Asset Securitie 6.750% 12/25/14	06/01/2002	Paydown		6,444	6,444	5,769	6,444	483					2,706		2
66937R-UX-5	Norwest Asset Securitie 6.250% 06/25/14	05/30/2002	UBS Warburg		2,088,827	2,069,075	1,998,274	2,021,419	1,975			67,408	67,408	30,892		1PE
66937R-UX-5	Norwest Asset Securitie 6.250% 06/25/14	06/01/2002	Paydown		30,355	30,355	29,317	30,355	728					11,094		1PE
66937R-UY-3	Norwest Asset Securitie 6.250% 06/25/14	05/30/2002	UBS Warburg		909,983	905,059	859,806	875,175	1,316			34,809	34,809	13,513		1PE
66937R-UY-3	Norwest Asset Securitie 6.250% 06/25/14	06/01/2002	Paydown		13,278	13,278	12,614	13,278	458					4,853		1PE
66937R-XT-1	Norwest Asset Securitie 6.250% 07/25/14	05/30/2002	UBS Warburg		2,287,886	2,271,683	2,142,126	2,184,674	3,781			103,212	103,212	45,749		1PE
66937R-XT-1	Norwest Asset Securitie 6.250% 07/25/14	05/29/2002	Paydown		32,925	32,925	31,047	32,925	1,316					344		1PE
66937R-XU-8	Norwest Asset Securitie 6.250% 07/25/14	05/30/2002	UBS Warburg		759,496	757,228	700,317	719,254	1,690			40,242	40,242	11,306		1PE
66937R-XU-8	Norwest Asset Securitie 6.250% 07/25/14	06/01/2002	Paydown		10,975	10,975	10,150	10,975	575					4,059		1PE
66937R-XV-6	Norwest Asset Securitie 6.250% 07/25/14	05/30/2002	UBS Warburg		754,829	757,228	672,039	700,587	2,572			54,243	54,243	11,306		2
66937R-XV-6	Norwest Asset Securitie 6.250% 07/25/14	06/01/2002	Paydown		10,975	10,975	9,740	10,975	858					4,059		2
66988D-AA-6	NCAPS 01-C1 A 7.250% 01/26/31	06/26/2002	Paydown		2,687,931	2,687,931	2,685,600	2,687,931	1,725					12,747		1PE
670670-AG-3	NYCTL 99-R A 8.211% 08/10/07	05/10/2002	Paydown		574,377	574,377	574,377	574,377						12,077		1
677555-RT-3	Ohio Enterprse Fd 93-5 7.540% 06/01/13	06/01/2002	Redemption 100.0000		41,975	41,975	41,975	41,975						791		1PE
677871-AA-3	Oil Enterprises Bonds 6.239% 06/30/08	06/30/2002	Various		104,960	104,960	103,824	104,960	1,161					1,086		1
68389C-AS-0	OONIM 02-SA CFTS 8.830% 06/26/32	06/26/2002	Paydown		1,009,857	1,009,857	1,009,801	1,009,857	58					16,262		2PE
69348L-Y9-4	PNCMS 98-9 2AM 6.393% 09/25/13	05/30/2002	UBS Warburg		2,604,980	2,572,785	2,552,986	2,556,739	141			48,241	48,241	39,289		1PE
69348L-Y9-4	PNCMS 98-9 2AM 6.393% 09/25/13	06/01/2002	Paydown		45,236	45,236	44,888	45,236	285					14,189		1PE
69348R-EP-7	PNC Mortgage Sec Corp 9 6.250% 02/25/14	05/30/2002	UBS Warburg		1,077,291	1,071,220	1,045,444	1,054,302	712			22,990	22,990	15,951		1PE
69348R-EP-7	PNC Mortgage Sec Corp 9 6.250% 02/25/14	06/01/2002	Paydown		22,246	22,246	21,711	22,246	366					5,811		1PE

E05.7

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
69348R-EQ-5	PNC Mortgage Sec Corp 9 6.250% 02/25/14	05/30/2002	UBS Warburg		214,613	214,244	206,210	209,168	239			5,445	5,445	3,199		1PE
69348R-EQ-5	PNC Mortgage Sec Corp 9 6.250% 02/25/14	06/01/2002	Paydown		3,379	3,379	3,252	3,379	84			.0	.0	1,151		1PE
69348R-ER-3	PNC Mortgage Sec Corp 9 6.250% 02/25/14	05/30/2002	UBS Warburg		212,117	214,244	195,330	202,699	602			9,419	9,419	3,199		2
69348R-ER-3	PNC Mortgage Sec Corp 9 6.250% 02/25/14	06/01/2002	Paydown		3,379	3,379	3,080	3,379	192			.0	.0	1,151		2
69348R-MP-8	PNC Mortgage Sec Corp 9 6.887% 07/25/29	06/01/2002	Paydown		24,795	24,795	22,529	24,795	2,422			.0	.0	(32,293)		1PE
69360Q-AM-3	PSWHI 97-2 M2 7.940% 11/20/23	06/01/2002	Paydown		614,865	614,865	617,240	614,865	(1,202)			.0	.0	7,895		1PE
69573C-CN-3	PMAC 99-4 1B3 6.799% 07/28/24	06/01/2002	Paydown		248,131	248,131	230,510	248,131	23,704			.0	.0	(15,385)		1PE
69573C-DR-3	PMAC 00-1 B2 7.750% 09/25/30	06/01/2002	Paydown		2,005	2,005	1,840	2,005	148			.0	.0	26		2
697926-AB-9	Panenergy Corp Nt 7.375% 09/15/03	05/23/2002	DB Alex Brown		10,417,800	10,000,000	10,487,100	10,124,704	(14,620)			293,096	293,096	151,597		1PE
740540-AD-1	Six Flags Inc Nt 9.250% 04/01/06	04/01/2002	Various		9,939,375	9,500,000	9,991,820	9,939,375				.0	.0	439,375		4
74157S-AM-6	Prime Finance 99-A C 8.500% 08/15/06	06/30/2002	Redemption 0.0004		5	1,366,378	1,346,309	1,359,846	1,180			(1,359,841)	(1,359,841)	29,034		5
741932-AC-1	Pride International Inc 10.000% 06/01/09	04/12/2002	RBC Dominion		1,083,750	1,000,000	1,092,500	1,086,319	(687)			(2,569)	(2,569)	37,778		3
743946-AQ-8	PHMS 93-K 2B 6.450% 12/28/08	06/01/2002	Paydown		202,640	202,640	196,972	202,640	4,390			.0	.0	(8,559)		1PE
74434T-HB-6	PHMS 93-B 1B1 7.596% 04/28/23	06/01/2002	Paydown		469,147	469,147	485,274	469,147	(15,470)			.0	.0	(4,841)		1PE
74434U-YA-6	PHMS 96-3 M 6.750% 03/25/11	05/30/2002	UBS Warburg		760,800	750,988	752,396	751,818	(52)			8,981	8,981	12,110		1PE
74434U-YA-6	PHMS 96-3 M 6.750% 03/25/11	06/01/2002	Paydown		42,718	42,718	42,799	42,718	(50)			.0	.0	4,637		1PE
74436J-BR-7	PSSF 93-5 B4B 7.820% 04/30/24	06/01/2002	Paydown		498,608	498,608	512,943	498,608	(14,506)			.0	.0	(7,755)		1PE
74913E-AE-0	Qwest Cap Fdg Nt 7.900% 08/15/10	06/27/2002	Autranet		1,020,000	2,000,000	2,100,300	2,094,938	(2,187)			(1,074,938)	(1,074,938)	60,128		3
758940-AB-6	Regions Financial Sub N 7.750% 09/15/24	05/22/2002	DB Alex Brown		5,446,900	5,000,000	5,565,550	5,235,205	(14,923)			211,695	211,695	78,576		1PE
760972-4M-8	RFMSI 1998-S29 M2 6.250% 12/25/13	05/30/2002	UBS Warburg		644,495	642,900	622,307	629,606	85			14,889	14,889	12,934		1PE
760972-4M-8	RFMSI 1998-S29 M2 6.250% 12/25/13	05/29/2002	Paydown		10,032	10,032	9,711	10,032	209			.0	.0	104		1PE
760972-4N-6	RFMSI 1998-S29 M3 6.250% 12/25/13	05/30/2002	UBS Warburg		1,272,121	1,285,715	1,204,404	1,235,112	350			37,009	37,009	19,177		2
760972-4N-6	RFMSI 1998-S29 M3 6.250% 12/25/13	06/01/2002	Paydown		20,064	20,064	18,795	20,064	795			.0	.0	6,897		2
760972-5Z-8	RFMSI 98-S31 M3 6.500% 12/25/28	06/01/2002	Paydown		8,574	8,574	7,325	8,574	1,049			.0	.0	93		2
760972-6H-7	RFMSI 99-S1 M1 6.250% 01/25/14	05/30/2002	UBS Warburg		2,042,210	2,015,378	1,994,440	1,999,645	63			42,565	42,565	30,049		1PE
760972-6H-7	RFMSI 99-S1 M1 6.250% 01/25/14	06/01/2002	Paydown		31,091	31,091	30,768	31,091	244			.0	.0	10,794		1PE
760972-6J-3	RFMSI 99-S1 M2 6.250% 01/25/14	05/30/2002	UBS Warburg		837,743	829,896	809,926	816,757	79			20,986	20,986	12,373		1PE
760972-6J-3	RFMSI 99-S1 M2 6.250% 01/25/14	06/01/2002	Paydown		12,803	12,803	12,495	12,803	204			.0	.0	4,445		1PE
760972-6K-0	RFMSI 99-S1 M3 6.250% 01/25/14	05/30/2002	UBS Warburg		828,239	829,896	778,081	797,897	224			30,343	30,343	12,373		2
760972-6K-0	RFMSI 99-S1 M3 6.250% 01/25/14	06/01/2002	Paydown		12,803	12,803	12,003	12,803	497			.0	.0	4,445		2
760972-6T-1	RFMSI 99-S6 M1 6.250% 02/25/14	05/30/2002	UBS Warburg		2,225,164	2,214,477	2,137,403	2,164,969	2,215			60,195	60,195	33,035		1PE
760972-6T-1	RFMSI 99-S6 M1 6.250% 02/25/14	06/01/2002	Paydown		33,682	33,682	32,510	33,682	787			.0	.0	11,873		1PE
760972-6U-8	RFMSI 99-S6 M2 6.250% 02/25/14	05/30/2002	UBS Warburg		912,671	911,888	868,039	884,257	1,307			28,414	28,414	13,603		1PE
760972-6U-8	RFMSI 99-S6 M2 6.250% 02/25/14	06/01/2002	Paydown		13,870	13,870	13,203	13,870	440			.0	.0	4,894		1PE
760972-6V-6	RFMSI 99-S6 M3 6.250% 02/25/14	05/30/2002	UBS Warburg		909,072	911,888	830,930	861,827	2,516			47,245	47,245	13,603		1
760972-6V-6	RFMSI 99-S6 M3 6.250% 02/25/14	06/01/2002	Paydown		13,870	13,870	12,639	13,870	800			.0	.0	4,894		1
760972-7G-8	RFMSI 99-S22 M1 6.500% 10/25/14	05/30/2002	UBS Warburg		1,239,853	1,229,918	1,148,108	1,170,541	2,203			69,312	69,312	19,018		1PE
760972-7G-8	RFMSI 99-S22 M1 6.500% 10/25/14	06/01/2002	Paydown		16,458	16,458	15,363	16,458	824			.0	.0	6,832		1PE
760972-7H-6	RFMSI 99-S22 M2 6.500% 10/25/14	05/30/2002	UBS Warburg		479,229	478,252	440,856	451,171	1,016			28,058	28,058	7,395		1PE
760972-7H-6	RFMSI 99-S22 M2 6.500% 10/25/14	06/01/2002	Paydown		6,400	6,400	5,899	6,400	376			.0	.0	2,660		1PE
760972-7J-2	RFMSI 99-S22 M3 6.500% 10/25/14	05/30/2002	UBS Warburg		477,321	478,252	422,225	437,738	1,540			39,583	39,583	7,395		1
760972-7J-2	RFMSI 99-S22 M3 6.500% 10/25/14	06/01/2002	Paydown		6,400	6,400	5,650	6,400	563			.0	.0	2,660		1
760972-MM-8	RFMSI 98-S1 B1 6.500% 01/25/13	05/30/2002	UBS Warburg		722,636	716,649	722,024	721,278	(500)			1,358	1,358	11,128		1PE
760972-MM-8	RFMSI 98-S1 B1 6.500% 01/25/13	06/01/2002	Paydown		12,677	12,677	12,772	12,677	(91)			.0	.0	4,043		1PE
760972-RM-3	RFMSI 98-S6 M2 6.750% 03/25/28	06/01/2002	Paydown		5,088	5,088	5,212	5,088	(122)			.0	.0	57		1PE
760972-YF-0	RFMSI 98-S16 M3 6.500% 07/25/13	05/30/2002	UBS Warburg		635,067	632,012	570,046	589,417	2,334			45,650	45,650	9,784		2
760972-YF-0	RFMSI 98-S16 M3 6.500% 07/25/13	06/01/2002	Paydown		10,042	10,042	9,057	10,042	714			.0	.0	3,522		2
76110F-4P-5	RALI 00-QS2 M3 7.750% 02/25/30	06/01/2002	Paydown		11,768	11,768	11,799	11,768	(30)			.0	.0	149		2
76110F-4Z-3	RALI 00-QS4 M2 7.500% 03/25/15	05/30/2002	UBS Warburg		597,514	589,880	569,603	573,659	522			23,854	23,854	10,484		1PE
76110F-4Z-3	RALI 00-QS4 M2 7.500% 03/25/15	06/01/2002	Paydown		7,127	7,127	6,882	7,127	202			.0	.0	3,776		1PE
76110F-6V-0	RALI 00-QS6 M3 7.750% 05/25/30	06/01/2002	Paydown		14,093	14,093	12,812	14,093	1,155			.0	.0	213		2

E05.8

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
76110F-H6-3...	RALI 99-QS4 M2 6.250% 03/25/14.....	05/30/2002	UBS Warburg.....		810,205	805,667	776,713	786,509	815			23,696	23,696	12,017		1PE
76110F-H6-3...	RALI 99-QS4 M2 6.250% 03/25/14.....	06/01/2002	Paydown.....		12,033	12,033	11,600	12,033	298			0	0	4,312		1PE
76110F-H7-1...	RALI 99-QS4 M3 6.250% 03/25/14.....	05/30/2002	UBS Warburg.....		805,730	805,667	743,479	765,723	1,870			40,007	40,007	12,017		1.....
76110F-H7-1...	RALI 99-QS4 M3 6.250% 03/25/14.....	06/01/2002	Paydown.....		12,033	12,033	11,104	12,033	625			0	0	4,312		1.....
76110F-P6-4...	RALI 99-QS6 M2 6.500% 05/25/29.....	06/01/2002	Paydown.....		19,215	19,215	19,119	19,215	96			0	0	208		1PE
76110F-S4-6...	RALI 99-QS8 M1 6.500% 06/25/14.....	05/30/2002	UBS Warburg.....		2,257,879	2,229,837	2,102,355	2,142,254	3,787			115,625	115,625	34,605		1PE
76110F-S4-6...	RALI 99-QS8 M1 6.500% 06/25/14.....	06/01/2002	Paydown.....		31,209	31,209	29,424	31,209	1,279			0	0	12,408		1PE
76110F-S5-3...	RALI 99-QS8 M2 6.500% 06/25/14.....	05/30/2002	UBS Warburg.....		503,867	500,487	464,366	475,809	1,090			28,058	28,058	7,770		1PE
76110F-S5-3...	RALI 99-QS8 M2 6.500% 06/25/14.....	06/01/2002	Paydown.....		7,005	7,005	6,499	7,005	361			0	0	2,787		1PE
76110F-S6-1...	RALI 99-QS8 M3 6.500% 06/25/14.....	05/30/2002	UBS Warburg.....		402,931	409,505	363,372	378,591	1,464			24,340	24,340	6,357		2.....
76110F-S6-1...	RALI 99-QS8 M3 6.500% 06/25/14.....	06/01/2002	Paydown.....		5,731	5,731	5,086	5,731	453			0	0	2,280		2.....
76110F-VE-0...	RALI 98-QS10 M1 6.750% 06/25/28.....	06/01/2002	Paydown.....		14,462	14,462	14,388	14,462	71			0	0	161		1PE
76110F-W2-5...	RALI 99-QS10 M2 7.250% 08/25/29.....	06/01/2002	Paydown.....		21,894	21,894	22,386	21,894	(489)			0	0	253		1PE
76110G-AR-2...	RALI 00-QS7 M3 8.000% 06/25/30.....	06/01/2002	Paydown.....		34,088	34,088	31,175	34,088	2,632			0	0	526		2.....
76110G-DJ-7...	RALI 00-QS11 M1 7.500% 09/25/15.....	05/30/2002	UBS Warburg.....		2,789,438	2,727,836	2,715,050	2,714,887	(19)			74,552	74,552	48,164		1PE
76110G-DJ-7...	RALI 00-QS11 M1 7.500% 09/25/15.....	06/01/2002	Paydown.....		30,061	30,061	29,921	30,061	143			0	0	17,285		1PE
76110G-DK-4...	RALI 00-QS11 M2 7.500% 09/25/15.....	05/30/2002	UBS Warburg.....		501,428	495,724	486,894	488,114	178			13,313	13,313	8,753		1PE
76110G-DK-4...	RALI 00-QS11 M2 7.500% 09/25/15.....	06/01/2002	Paydown.....		5,463	5,463	5,366	5,463	86			0	0	3,141		1PE
76110G-DL-2...	RALI 00-QS11 M3 7.500% 09/25/15.....	05/30/2002	UBS Warburg.....		496,020	495,724	471,713	475,792	595			20,229	20,229	8,753		1.....
76110G-DL-2...	RALI 00-QS11 M3 7.500% 09/25/15.....	06/01/2002	Paydown.....		5,463	5,463	5,198	5,463	226			0	0	3,141		1.....
76110G-KG-5...	RALI 01-QS6 M1 6.500% 05/25/16.....	06/01/2002	Paydown.....		28,947	28,947	28,737	28,947	204			0	0	315		1PE
76110G-KH-3...	RALI 01-QS6 M2 6.500% 05/25/16.....	06/01/2002	Paydown.....		4,366	4,366	4,287	4,366	75			0	0	48		1PE
76110G-KJ-9...	RALI 01-QS6 M3 6.500% 05/25/16.....	06/01/2002	Paydown.....		3,822	3,822	3,636	3,822	173			0	0	42		2.....
76110G-PB-1...	RALI 01-QS13 M1 6.500% 09/25/16.....	06/01/2002	Paydown.....		44,699	44,699	45,323	44,699	(576)			0	0	485		1PE
76110G-PC-9...	RALI 01-QS13 M2 6.500% 09/25/16.....	06/01/2002	Paydown.....		7,945	7,945	7,933	7,945	14			0	0	86		1PE
76110G-PD-7...	RALI 01-QS13 M3 6.500% 09/25/16.....	06/01/2002	Paydown.....		6,953	6,953	6,784	6,953	160			0	0	75		2.....
76110G-UV-1...	RALI 01-QS19 M1 6.000% 12/25/16.....	06/01/2002	Paydown.....		38,665	38,665	37,439	38,665	1,196			0	0	376		1PE
76110G-UW-9...	RALI 01-QS19 B2 6.000% 12/25/16.....	06/01/2002	Paydown.....		8,838	8,838	8,463	8,838	365			0	0	86		1PE
76110G-UX-7...	RALI 01-QS19 B3 6.000% 12/25/16.....	06/01/2002	Paydown.....		7,733	7,733	7,125	7,733	592			0	0	75		2Z
76110Y-3P-5...	Residential Funding Mrg 6.500% 06/25/16.....	06/01/2002	Paydown.....		27,964	27,964	27,763	27,964	194			0	0	304		1PE
76110Y-3Q-3...	Residential Funding Mrg 6.500% 06/25/16.....	06/01/2002	Paydown.....		9,323	9,323	9,154	9,323	158			0	0	101		1PE
76110Y-3R-1...	Residential Funding Mrg 6.500% 06/25/16.....	06/01/2002	Paydown.....		9,323	9,323	8,882	9,323	409			0	0	101		2.....
76110Y-6X-5...	Residential Funding Mrg 6.500% 07/25/16.....	06/01/2002	Paydown.....		11,644	11,644	11,628	11,644	18			0	0	126		1PE
76110Y-6Y-3...	Residential Funding Mrg 6.500% 07/25/16.....	06/01/2002	Paydown.....		3,882	3,882	3,834	3,882	46			0	0	42		1PE
76110Y-6Z-0...	Residential Funding Mrg 6.500% 07/25/16.....	06/01/2002	Paydown.....		3,881	3,881	3,729	3,881	142			0	0	42		2.....
76110Y-7H-9...	Residential Funding Mrg 6.500% 08/25/16.....	06/01/2002	Paydown.....		12,309	12,309	12,456	12,309	(135)			0	0	134		1PE
76110Y-7J-5...	Residential Funding Mrg 6.500% 08/25/16.....	06/01/2002	Paydown.....		3,846	3,846	3,849	3,846	(2)			0	0	42		1PE
76110Y-A9-3...	Residential Funding Mrg 7.000% 11/25/15.....	05/30/2002	UBS Warburg.....		1,235,304	1,221,630	1,201,919	1,204,276	376			31,028	31,028	20,090		1PE
76110Y-A9-3...	Residential Funding Mrg 7.000% 11/25/15.....	06/01/2002	Paydown.....		14,471	14,471	14,237	14,471	210			0	0	7,246		1PE
76110Y-B2-7...	Residential Funding Mrg 7.000% 11/25/15.....	05/30/2002	UBS Warburg.....		503,140	503,129	489,556	491,434	299			11,706	11,706	8,274		1PE
76110Y-B2-7...	Residential Funding Mrg 7.000% 11/25/15.....	06/01/2002	Paydown.....		5,960	5,960	5,799	5,960	142			0	0	2,984		1PE
76110Y-B3-5...	Residential Funding Mrg 7.000% 11/25/15.....	05/30/2002	UBS Warburg.....		497,522	503,035	474,918	479,172	679			18,350	18,350	8,273		2.....
76110Y-B3-5...	Residential Funding Mrg 7.000% 11/25/15.....	06/01/2002	Paydown.....		5,959	5,959	5,626	5,959	291			0	0	2,984		2.....
76110Y-E8-1...	Residential Funding Mrg 7.500% 12/25/30.....	06/01/2002	Paydown.....		5,290	5,290	5,276	5,290	14			0	0	64		1PE
76110Y-EW-8...	Residential Funding Mrg 6.250% 03/25/14.....	05/30/2002	UBS Warburg.....		1,876,353	1,857,124	1,819,478	1,826,853	138			49,500	49,500	27,699		1PE
76110Y-EW-8...	Residential Funding Mrg 6.250% 03/25/14.....	06/01/2002	Paydown.....		28,144	28,144	27,573	28,144	461			0	0	9,954		1PE
76110Y-EX-6...	Residential Funding Mrg 6.250% 03/25/14.....	05/30/2002	UBS Warburg.....		769,437	764,598	736,754	746,356	783			23,081	23,081	11,404		1PE
76110Y-EX-6...	Residential Funding Mrg 6.250% 03/25/14.....	06/01/2002	Paydown.....		11,587	11,587	11,165	11,587	288			0	0	4,098		1PE
76110Y-EY-4...	Residential Funding Mrg 6.250% 03/25/14.....	05/30/2002	UBS Warburg.....		766,376	764,598	705,268	726,868	1,780			39,508	39,508	11,404		1.....
76110Y-EY-4...	Residential Funding Mrg 6.250% 03/25/14.....	06/01/2002	Paydown.....		11,587	11,587	10,688	11,587	599			0	0	4,098		1.....

E05.9

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
76110Y-FF-4...	Residential Funding Mrg 6.250% 04/25/14.....	05/30/2002	UBS Warburg.....		1,304,423	1,299,271	1,272,966	1,280,907	661			23,516	23,516	19,373		1PE
76110Y-FF-4...	Residential Funding Mrg 6.250% 04/25/14.....	06/01/2002	Paydown.....		19,787	19,787	19,386	19,787	290				0	6,967		1PE
76110Y-FG-2...	Residential Funding Mrg 6.250% 04/25/14.....	05/30/2002	UBS Warburg.....		535,175	535,200	515,737	522,257	544			12,918	12,918	7,980		1PE
76110Y-FG-2...	Residential Funding Mrg 6.250% 04/25/14.....	06/01/2002	Paydown.....		8,151	8,151	7,854	8,151	205				0	2,873		1PE
76110Y-FH-0...	Residential Funding Mrg 6.250% 04/25/14.....	05/30/2002	UBS Warburg.....		526,713	535,200	493,728	508,392	1,235			18,321	18,321	7,980		2
76110Y-FH-0...	Residential Funding Mrg 6.250% 04/25/14.....	06/01/2002	Paydown.....		8,151	8,151	7,519	8,151	427				0	2,873		2
76110Y-H3-9...	Residential Funding Mrg 7.000% 01/25/16.....	05/30/2002	UBS Warburg.....		1,111,311	1,087,394	1,093,510	1,091,777	(309)			19,534	19,534	18,184		1PE
76110Y-H3-9...	Residential Funding Mrg 7.000% 01/25/16.....	06/01/2002	Paydown.....		11,524	11,524	11,589	11,524	(50)				0	6,478		1PE
76110Y-H4-7...	Residential Funding Mrg 7.000% 01/25/16.....	05/30/2002	UBS Warburg.....		512,528	507,281	504,506	504,570	12			7,958	7,958	8,483		1PE
76110Y-H4-7...	Residential Funding Mrg 7.000% 01/25/16.....	06/01/2002	Paydown.....		5,376	5,376	5,347	5,376	29				0	3,022		1PE
76110Y-H5-4...	Residential Funding Mrg 7.000% 01/25/16.....	05/30/2002	UBS Warburg.....		506,716	507,281	491,270	493,348	374			13,367	13,367	8,483		2
76110Y-H5-4...	Residential Funding Mrg 7.000% 01/25/16.....	06/01/2002	Paydown.....		5,376	5,376	5,206	5,376	152				0	3,022		2
76110Y-KR-2...	Residential Funding Mrg 6.250% 06/25/14.....	05/30/2002	UBS Warburg.....		2,089,475	2,068,454	1,943,474	1,984,901	3,647			104,574	104,574	30,836		1PE
76110Y-KR-2...	Residential Funding Mrg 6.250% 06/25/14.....	06/01/2002	Paydown.....		30,176	30,176	28,353	30,176	1,272				0	11,059		1PE
76110Y-KS-0...	Residential Funding Mrg 6.250% 06/25/14.....	05/30/2002	UBS Warburg.....		856,827	851,620	787,247	808,796	1,904			48,032	48,032	12,696		1PE
76110Y-KS-0...	Residential Funding Mrg 6.250% 06/25/14.....	06/01/2002	Paydown.....		12,424	12,424	11,485	12,424	653				0	4,553		1PE
76110Y-KT-8...	Residential Funding Mrg 6.250% 06/25/14.....	05/30/2002	UBS Warburg.....		838,214	851,620	754,281	787,080	2,927			51,133	51,133	12,696		2
76110Y-KT-8...	Residential Funding Mrg 6.250% 06/25/14.....	06/01/2002	Paydown.....		12,424	12,424	11,004	12,424	984				0	4,553		2
76110Y-MF-6...	Residential Funding Mrg 6.500% 07/25/14.....	05/30/2002	UBS Warburg.....		918,498	911,662	876,212	886,655	942			31,843	31,843	14,121		1PE
76110Y-MF-6...	Residential Funding Mrg 6.500% 07/25/14.....	06/01/2002	Paydown.....		12,828	12,828	12,329	12,828	365				0	5,063		1PE
76110Y-MG-4...	Residential Funding Mrg 6.500% 07/25/14.....	05/30/2002	UBS Warburg.....		376,770	375,477	354,992	361,211	563			15,559	15,559	5,816		1PE
76110Y-MG-4...	Residential Funding Mrg 6.500% 07/25/14.....	06/01/2002	Paydown.....		5,283	5,283	4,995	5,283	209				0	2,085		1PE
76110Y-MH-2...	Residential Funding Mrg 6.500% 07/25/14.....	05/30/2002	UBS Warburg.....		369,281	375,477	339,979	350,993	1,005			18,289	18,289	5,816		2
76110Y-MH-2...	Residential Funding Mrg 6.500% 07/25/14.....	06/01/2002	Paydown.....		5,283	5,283	4,784	5,283	359				0	2,085		2
76110Y-N7-3...	Residential Funding Mrg 6.750% 03/25/16.....	05/30/2002	UBS Warburg.....		1,026,916	1,017,091	1,032,983	1,030,164	(558)			(3,249)	(3,249)	16,401		1PE
76110Y-N7-3...	Residential Funding Mrg 6.750% 03/25/16.....	06/01/2002	Paydown.....		10,907	10,907	11,077	10,907	(146)				0	5,845		1PE
76110Y-N8-1...	Residential Funding Mrg 6.750% 03/25/16.....	05/30/2002	UBS Warburg.....		509,434	508,117	510,419	509,791	(124)			(357)	(357)	8,193		1PE
76110Y-N8-1...	Residential Funding Mrg 6.750% 03/25/16.....	06/01/2002	Paydown.....		5,449	5,449	5,473	5,449	(19)				0	2,920		1PE
76110Y-N9-9...	Residential Funding Mrg 6.750% 03/25/16.....	05/30/2002	UBS Warburg.....		501,194	508,117	502,162	502,662	100			(1,468)	(1,468)	8,193		2
76110Y-N9-9...	Residential Funding Mrg 6.750% 03/25/16.....	06/01/2002	Paydown.....		5,449	5,449	5,385	5,449	60				0	2,920		2
76110Y-PG-1...	Residential Funding Mrg 6.500% 09/25/14.....	05/30/2002	UBS Warburg.....		1,174,820	1,162,032	1,103,011	1,121,296	1,744			53,523	53,523	18,025		1PE
76110Y-PG-1...	Residential Funding Mrg 6.500% 09/25/14.....	06/01/2002	Paydown.....		16,224	16,224	15,400	16,224	593				0	6,463		1PE
76110Y-PH-9...	Residential Funding Mrg 6.500% 09/25/14.....	05/30/2002	UBS Warburg.....		430,306	428,149	400,837	409,424	821			20,882	20,882	6,645		1PE
76110Y-PH-9...	Residential Funding Mrg 6.500% 09/25/14.....	06/01/2002	Paydown.....		5,978	5,978	5,596	5,978	273				0	2,384		1PE
76110Y-PJ-5...	Residential Funding Mrg 6.500% 09/25/14.....	05/30/2002	UBS Warburg.....		421,947	428,149	384,184	398,208	1,353			23,739	23,739	6,645		2
76110Y-PJ-5...	Residential Funding Mrg 6.500% 09/25/14.....	06/01/2002	Paydown.....		5,978	5,978	5,364	5,978	437				0	2,384		2
76110Y-R3-8...	Residential Funding Mrg 7.000% 03/25/31.....	06/01/2002	Paydown.....		5,533	5,533	5,495	5,533	37				0	65		1PE
76110Y-SC-7...	Residential Funding Mrg 6.750% 12/25/14.....	05/30/2002	UBS Warburg.....		1,330,976	1,321,168	1,249,750	1,266,400	1,736			64,575	64,575	20,886		1PE
76110Y-SC-7...	Residential Funding Mrg 6.750% 12/25/14.....	06/01/2002	Paydown.....		17,260	17,260	16,327	17,260	738				0	7,611		1PE
76110Y-SD-5...	Residential Funding Mrg 6.750% 12/25/14.....	05/30/2002	UBS Warburg.....		421,728	420,315	392,203	398,834	693			22,894	22,894	6,645		1PE
76110Y-SD-5...	Residential Funding Mrg 6.750% 12/25/14.....	06/01/2002	Paydown.....		5,491	5,491	5,124	5,491	290				0	2,425		1PE
76110Y-SE-3...	Residential Funding Mrg 6.750% 12/25/14.....	05/30/2002	UBS Warburg.....		417,502	420,315	375,670	386,291	1,118			31,211	31,211	6,645		1
76110Y-SE-3...	Residential Funding Mrg 6.750% 12/25/14.....	06/01/2002	Paydown.....		5,491	5,491	4,908	5,491	459				0	2,425		1
76110Y-T5-1...	Residential Funding Mrg 7.000% 03/25/31.....	06/01/2002	Paydown.....		3,497	3,497	3,473	3,497	23				0	41		1PE
76110Y-TZ-5...	Residential Funding Mrg 7.000% 03/25/15.....	05/30/2002	UBS Warburg.....		2,085,179	2,058,314	1,975,981	1,994,331	2,065			90,848	90,848	34,131		1PE
76110Y-TZ-5...	Residential Funding Mrg 7.000% 03/25/15.....	06/01/2002	Paydown.....		26,793	26,793	25,721	26,793	860				0	12,307		1PE
76110Y-UA-8...	Residential Funding Mrg 7.000% 03/25/15.....	05/30/2002	UBS Warburg.....		656,548	654,790	620,005	627,933	899			28,614	28,614	10,858		1PE
76110Y-UA-8...	Residential Funding Mrg 7.000% 03/25/15.....	06/01/2002	Paydown.....		8,523	8,523	8,070	8,523	361				0	3,919		1PE
76110Y-UB-6...	Residential Funding Mrg 7.000% 03/25/15.....	05/30/2002	UBS Warburg.....		649,859	654,790	599,849	612,590	1,461			37,269	37,269	10,858		1
76110Y-UB-6...	Residential Funding Mrg 7.000% 03/25/15.....	06/01/2002	Paydown.....		8,523	8,523	7,808	8,523	568				0	3,919		1

E05.10

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
76110Y-V6-6	Residential Funding Mrg 7.000% 04/25/31	06/01/2002	Paydown		4,548	4,548	4,438	4,548	106				.0	.53		1PE
76110Y-VK-5	Residential Funding Mrg 7.750% 05/25/30	06/01/2002	Paydown		23,591	23,591	24,417	23,591	(751)				.0	.175		1PE
76110Y-VU-3	Residential Funding Mrg 7.250% 06/25/15	05/30/2002	UBS Warburg		1,014,527	1,006,470	984,899	988,770	497			25,757	25,757	16,978		1PE
76110Y-VU-3	Residential Funding Mrg 7.250% 06/25/15	06/01/2002	Paydown		11,573	11,573	11,325	11,573	209				.0	6,191		1PE
76110Y-VV-1	Residential Funding Mrg 7.250% 06/25/15	05/30/2002	UBS Warburg		415,115	414,445	401,125	403,736	335			11,379	11,379	6,991		1PE
76110Y-VV-1	Residential Funding Mrg 7.250% 06/25/15	06/01/2002	Paydown		4,766	4,766	4,612	4,766	127				.0	2,549		1PE
76110Y-VW-9	Residential Funding Mrg 7.250% 06/25/15	05/30/2002	UBS Warburg		410,758	414,445	389,291	394,569	680			16,189	16,189	6,991		1
76110Y-VW-9	Residential Funding Mrg 7.250% 06/25/15	06/01/2002	Paydown		4,766	4,766	4,476	4,766	236				.0	2,549		1
76110Y-X5-6	Residential Funding Mrg 6.750% 04/25/31	06/01/2002	Paydown		4,806	4,806	4,620	4,806	178				.0	.54		1PE
76110Y-YX-4	Residential Funding Mrg 7.250% 09/25/15	05/30/2002	UBS Warburg		1,635,436	1,623,694	1,596,548	1,600,193	530			35,243	35,243	27,674		1PE
76110Y-YX-4	Residential Funding Mrg 7.250% 09/25/15	06/01/2002	Paydown		18,247	18,247	17,942	18,247	270				.0	9,729		1PE
76110Y-YY-2	Residential Funding Mrg 7.250% 09/25/15	05/30/2002	UBS Warburg		669,018	668,552	648,496	651,654	459			17,364	17,364	11,396		1PE
76110Y-YY-2	Residential Funding Mrg 7.250% 09/25/15	06/01/2002	Paydown		7,512	7,512	7,287	7,512	195				.0	4,006		1PE
76110Y-YZ-9	Residential Funding Mrg 7.250% 09/25/15	05/30/2002	UBS Warburg		661,823	668,552	632,931	638,945	876			22,878	22,878	11,395		1
76110Y-YZ-9	Residential Funding Mrg 7.250% 09/25/15	06/01/2002	Paydown		7,513	7,513	7,113	7,513	343				.0	4,006		1
76110Y-ZQ-8	Residential Funding Mrg 7.750% 10/25/30	06/01/2002	Paydown		13,975	13,975	14,464	13,975	(448)				.0	234		1PE
76111J-BS-2	RFMSI 01-S21 M1 6.250% 09/25/16	06/01/2002	Paydown		18,648	18,648	18,631	18,648	21				.0	194		1PE
76111J-BT-0	RFMSI 01-S21 M2 6.250% 09/25/16	06/01/2002	Paydown		5,825	5,825	5,755	5,825	67				.0	.61		1PE
76111J-DQ-4	RFMSI 01-S22 M1 6.750% 09/25/31	06/01/2002	Paydown		20,790	20,790	20,956	20,790	(157)				.0	235		1PE
76111J-DR-2	RFMSI 01-S22 M2 6.750% 09/25/31	06/01/2002	Paydown		8,315	8,315	8,265	8,315	50				.0	.94		1PE
76111J-FP-4	RFMSI 01-S23 M2 6.691% 10/25/31	06/01/2002	Paydown		7,925	7,925	8,040	7,925	(111)				.0	.88		1PE
76111J-GA-6	RFMSI 01-S25 M1 6.250% 10/25/16	06/01/2002	Paydown		16,207	16,207	16,415	16,207	(195)				.0	169		1PE
76111J-GB-4	RFMSI 01-S25 M2 6.250% 10/25/16	06/01/2002	Paydown		5,787	5,787	5,795	5,787	(7)				.0	.61		1PE
76111J-GC-2	RFMSI 01-S25 M3 6.250% 10/25/16	06/01/2002	Paydown		4,630	4,630	4,508	4,630	117				.0	.48		2
76111J-GX-6	RFMSI 01-S24 M2 6.750% 10/25/31	06/01/2002	Paydown		6,120	6,120	6,236	6,120	(111)				.0	.69		1PE
76111J-KN-3	RFMSI 01-S28 M1 6.000% 12/25/16	06/01/2002	Paydown		29,951	29,951	29,114	29,951	820				.0	298		1PE
76111J-KP-8	RFMSI 01-S28 M2 6.000% 12/25/16	06/01/2002	Paydown		7,988	7,988	7,678	7,988	303				.0	.80		1PE
76111J-KQ-6	RFMSI 01-S28 M3 6.000% 12/25/16	06/01/2002	Paydown		7,987	7,987	7,419	7,987	555				.0	.80		2Z
76111J-LW-2	RFMSI 02-S2 M1 6.000% 01/25/17	06/01/2002	Paydown		27,181	27,181	26,909	27,181	270				.0	272		1PE
76111J-PZ-1	RFMSI 02-S4 M1 6.250% 02/25/32	06/01/2002	Paydown		29,135	29,135	28,170	29,135	962				.0	283		1PE
78400K-AB-3	SBFT2 99-3 D1 8.500% 06/27/29	06/01/2002	Paydown		6,482,679	6,482,679	6,298,328	6,482,679	78,931				.0	94,648		2
805570-BE-7	SMSC 93-2A A3125.000% 03/25/23	05/31/2002	Redemption 5.0000		.5	100	100	100				(95)	(95)			1PE
81376@-AF-1	SMART 97-3 8.570% 12/15/10	05/08/2002	Paydown		64,172	64,172	64,172	64,172					.0			6
816391-AC-0	Selkirk Cogen Fdg 1st M 8.650% 12/26/07	06/26/2002	Various		240,774	240,774	246,221	240,774	(2,549)				.0	10,413		2
829903-AC-7	Premier Parks Inc Nt 8.875% 04/01/06	04/01/2002	Call 104.4380		2,088,760	2,000,000	2,096,000	2,088,760					.0	88,750		4
844741-AL-2	Southwst Air Ser 94 A3 8.700% 07/01/11	05/30/2002	DB Alex Brown		4,434,640	3,959,503	3,959,503	3,959,503				475,137	475,137	146,403		1PE
861832-A*4	Stonehenge Capital Fund 9.840% 12/15/11	06/15/2002	Redemption 100.0000		117,293	117,293	117,293	117,293					.0	2,851		1
862110-A*4	Storage Equities Inc Sr 7.080% 11/22/03	05/22/2002	Redemption 100.0000		325,000	325,000	325,000	325,000					.0	11,505		1PE
863571-AA-3	SANT 96-1 A1 7.156% 10/30/03	06/28/2002	Paydown		(230,461)	(230,461)	(231,073)	(230,461)	(58)				.0	(28,165)		1
863572-ZC-0	FNT 99-1 1B1 6.250% 02/25/14	05/30/2002	UBS Warburg		618,491	616,282	617,823	617,570	(168)			921	921	9,201		1PE
863572-ZC-0	FNT 99-1 1B1 6.250% 02/25/14	06/01/2002	Paydown		9,654	9,654	9,678	9,654	(23)				.0	3,311		1PE
86358K-AA-0	SANT 98-1 A1 6.650% 09/28/05	06/01/2002	Paydown		234,671	234,671	234,305	234,671	950				.0	(20,225)		1PE
866025-AC-3	Summit CBO l Ltd 8.625% 05/23/11	06/30/2002	Basis Adjustment			3,000,000	1,050,000	1,050,281	(12,517)			(1,050,281)	(1,050,281)			5*
866165-AD-5	SUMT 00-1 B4 6.138% 12/28/12	06/01/2002	Paydown		35,584	35,584	32,515	35,584	2,671				.0	(1,730)		2
883199-AF-8	Textron Financial Corp 7.125% 12/09/04	05/29/2002	Various		8,175,863	7,750,000	7,646,598	7,692,494	3,539			483,369	483,369	266,891		1PE
904903-AE-1	UCP 00-1 B 9.540% 06/20/10	05/31/2002	Redemption 5.0000		.5	100	100	100				(95)	(95)			5
939335-QJ-7	WAMU 01-S8 1B1 6.500% 08/25/16	06/01/2002	Paydown		15,244	15,244	15,598	15,244	(336)				.0	166		1PE
939335-QK-4	WAMU 01-S8 1B2 6.500% 08/25/16	06/01/2002	Paydown		7,616	7,616	7,711	7,616	(89)				.0	.83		1PE
93933R-AW-7	WAMU 01 WM2 M2 7.217% 03/21/31	06/01/2002	Paydown		9,574	9,574	9,456	9,574	112				.0	116		1PE
949754-AD-7	WFMBS 00-3 B1 7.250% 08/25/15	05/30/2002	UBS Warburg		1,425,999	1,414,934	1,373,149	1,380,366	952			45,633	45,633	24,506		1PE
949754-AD-7	WFMBS 00-3 B1 7.250% 08/25/15	06/01/2002	Paydown		16,822	16,822	16,325	16,822	422				.0	8,754		1PE

E05.11

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
949754-AE-5	WFMBS 00-3 B2 7.250% 08/25/15	05/30/2002	UBS Warburg		833,859	832,695	797,565	803,884	845			29,975	29,975	14,422		1PE
949754-AE-5	WFMBS 00-3 B2 7.250% 08/25/15	06/01/2002	Paydown		9,900	9,900	9,482	9,900	353					5,152		1PE
949754-AF-2	WFMBS 00-3 B3 7.250% 08/25/15	05/30/2002	UBS Warburg		576,900	582,239	541,892	549,355	1,013			27,545	27,545	10,084		1
949754-AF-2	WFMBS 00-3 B3 7.250% 08/25/15	06/01/2002	Paydown		6,922	6,922	6,443	6,922	403					3,602		1
94975W-AQ-6	WFMBS 00-2 1B2 7.750% 06/25/30	06/01/2002	Paydown		2,688	2,688	2,782	2,688	(86)					35		1PE
94975X-AL-5	WFMBS 00-5 B3 7.750% 09/25/30	06/01/2002	Paydown		3,488	3,488	3,270	3,488	199					46		2
94976F-AH-2	WFMBS 00-11 B1 7.250% 11/25/15	05/30/2002	UBS Warburg		1,987,149	1,972,768	1,965,986	1,965,471	(74)			21,678	21,678	34,167		1PE
94976F-AH-2	WFMBS 00-11 B1 7.250% 11/25/15	06/01/2002	Paydown		22,380	22,380	22,303	22,380	82					12,198		1PE
94976F-AJ-8	WFMBS 00-11 B2 7.250% 11/25/15	05/30/2002	UBS Warburg		846,390	845,740	830,675	832,714	310			13,676	13,676	14,648		1PE
94976F-AJ-8	WFMBS 00-11 B2 7.250% 11/25/15	06/01/2002	Paydown		9,595	9,595	9,424	9,595	151					5,229		1PE
94976F-AK-5	WFMBS 00-11 B3 7.250% 11/25/15	05/30/2002	UBS Warburg		651,655	658,214	628,800	633,615	731			18,040	18,040	11,400		2
94976F-AK-5	WFMBS 00-11 B3 7.250% 11/25/15	06/01/2002	Paydown		7,467	7,467	7,133	7,467	287					4,070		2
94976G-AD-9	WFMBS 01-14 B1 6.500% 08/25/16	06/01/2002	Paydown		16,172	16,172	16,008	16,172	157					176		1PE
94976G-AE-7	WFMBS 01-14 B2 6.500% 08/25/16	06/01/2002	Paydown		7,183	7,183	7,033	7,183	142					78		1PE
94976G-AF-4	WFMBS 01-14 B3 6.500% 08/25/16	06/01/2002	Paydown		4,495	4,495	4,287	4,495	193					49		2
94976J-AP-6	WFMBS 00-14 B2 7.500% 01/25/31	06/01/2002	Paydown		4,868	4,868	4,831	4,868	36					62		1PE
94976L-AD-8	WFMBS 01-2 B1 7.000% 02/25/16	05/30/2002	UBS Warburg		2,397,893	2,373,602	2,415,789	2,407,403	(1,397)			(9,510)	(9,510)	53,538		1PE
94976L-AD-8	WFMBS 01-2 B1 7.000% 02/25/16	05/29/2002	Paydown		24,428	24,428	24,862	24,428	(362)					289		1PE
94976L-AE-6	WFMBS 01-2 B2 7.000% 02/25/16	05/30/2002	UBS Warburg		859,226	854,421	859,895	858,413	(246)			813	813	14,288		1PE
94976L-AE-6	WFMBS 01-2 B2 7.000% 02/25/16	06/01/2002	Paydown		8,793	8,793	8,850	8,793	(44)					5,088		1PE
94976L-AF-3	WFMBS 01-2 B3 7.000% 02/25/16	05/30/2002	UBS Warburg		655,491	663,812	651,573	652,990	238			2,501	2,501	11,100		2
94976L-AF-3	WFMBS 01-2 B3 7.000% 02/25/16	06/01/2002	Paydown		6,832	6,832	6,706	6,832	114					3,953		2
94976M-AE-4	WFMBS 01-3 B2 7.000% 02/25/31	06/01/2002	Paydown		8,067	8,067	7,803	8,067	246					95		1PE
94976N-AT-9	WFMBS 01-4 B2 7.000% 02/25/31	06/01/2002	Paydown		11,374	11,374	11,083	11,374	272					134		1PE
94976V-AD-6	WFMBS 01-8 B1 6.750% 04/25/16	05/30/2002	UBS Warburg		2,120,924	2,100,206	2,117,270	2,113,495	(739)			7,429	7,429	45,680		1PE
94976V-AD-6	WFMBS 01-8 B1 6.750% 04/25/16	05/29/2002	Paydown		22,293	22,293	22,474	22,293	(149)					252		1PE
94976V-AE-4	WFMBS 01-8 B2 6.750% 04/25/16	05/30/2002	UBS Warburg		666,772	667,988	665,900	665,770	(25)			1,001	1,001	10,771		1PE
94976V-AE-4	WFMBS 01-8 B2 6.750% 04/25/16	06/01/2002	Paydown		7,090	7,090	7,068	7,090	23					3,837		1PE
94976V-AF-1	WFMBS 01-8 B3 6.750% 04/25/16	05/30/2002	UBS Warburg		659,099	667,988	651,497	653,389	374			5,710	5,710	10,771		2
94976V-AF-1	WFMBS 01-8 B3 6.750% 04/25/16	06/01/2002	Paydown		7,090	7,090	6,915	7,090	159					3,837		2
94977C-BJ-3	WFMBS 01-21 B1 6.750% 12/25/31	06/01/2002	Paydown		12,353	12,353	12,452	12,353	(93)					139		1PE
94977C-BK-0	WFMBS 01-21 B2 6.750% 10/25/31	06/01/2002	Paydown		16,717	16,717	16,470	16,717	241					188		1PE
94977K-AK-3	WFMBS 01-20 B1 6.250% 09/25/16	06/01/2002	Paydown		26,647	26,647	26,497	26,647	147					278		1PE
94977K-AL-1	WFMBS 01-20 B2 6.250% 09/25/16	06/01/2002	Paydown		8,406	8,406	8,265	8,406	134					88		1PE
94977K-AM-9	WFMBS 01-20 B3 6.250% 09/25/16	06/01/2002	Paydown		5,617	5,617	5,342	5,617	260					59		2
94977M-AF-0	WFMBS 01-23 B1 6.250% 10/25/16	06/01/2002	Paydown		17,226	17,226	17,371	17,226	(134)					180		1PE
94977M-AG-8	WFMBS 01-23 B2 6.250% 10/25/16	06/01/2002	Paydown		6,083	6,083	6,066	6,083	18					64		1PE
94977R-AP-7	WFMBS 01-24 B2 6.750% 11/25/31	06/01/2002	Paydown		6,890	6,890	7,020	6,890	(125)					78		1PE
94977S-AH-3	WFMBS 01-33 B1 6.250% 12/25/16	06/01/2002	Paydown		15,113	15,113	14,898	15,113	210					158		1PE
94977S-AJ-9	WFMBS 01-33 B2 6.250% 12/25/16	06/01/2002	Paydown		6,041	6,041	5,889	6,041	148					63		1PE
94977S-AK-6	WFMBS 01-33 B3 6.250% 12/25/16	06/01/2002	Paydown		4,027	4,027	3,798	4,027	223					42		2Z
94977T-AV-0	WFMBS 01-26 B2 6.500% 11/25/31	06/01/2002	Paydown		7,287	7,287	7,320	7,287	(30)					79		1PE
94977W-AF-8	WFMBS 01-29 B1 6.000% 12/25/16	06/01/2002	Paydown		34,239	34,239	34,297	34,239	(50)					343		1PE
94977W-AG-6	WFMBS 01-29 B2 6.000% 12/25/16	06/01/2002	Paydown		12,836	12,836	12,712	12,836	275					(18,556)		1PE
94977W-AH-4	WFMBS 01-29 B3 6.000% 12/25/16	06/01/2002	Paydown		6,423	6,423	6,202	6,423	482					(9,285)		2
94978A-AU-2	WFMBS 02-2 B2 6.500% 02/25/32	06/01/2002	Paydown		5,816	5,816	5,667	5,816	148					63		1PE
94978A-AV-0	WFMBS 02-2 B3 6.500% 02/25/32	06/01/2002	Paydown		5,171	5,171	4,768	5,171	400					56		2Z
94978G-AG-0	WFMBS 02-6 B1 6.000% 01/25/17	06/01/2002	Paydown		24,586	24,586	24,355	24,586	230					246		1PE
94978G-AH-8	WFMBS 02-6 B2 6.000% 01/25/17	06/01/2002	Paydown		10,250	10,250	10,041	10,250	209					103		1PE
94978G-AJ-4	WFMBS 02-6 B3 6.000% 01/25/17	06/01/2002	Paydown		6,144	6,144	5,838	6,144	305					62		2Z

E05.12

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
962166-AY-0...	Weyerhaeuser Co Nt 5.950% 11/01/08.....	05/14/2002	Tax Free Exchange.....		2,388,836	2,400,000	2,388,000	2,388,836	181				0	80,127		1.....
98157D-AJ-5...	Worldcom Inc Nt 7.500% 05/15/11.....	06/30/2002	Various.....			11,500,000	9,448,110	1,725,000	7,623			(9,462,279)	(9,462,279)			6.....
	United States.....				410,819,996	427,341,177	415,743,658	406,103,232	47,805	0	0	(5,176,163)	(5,176,163)	7,884,480	0	XXX..
<b>Canada</b>																
00207Q-AG-8...	AT&T Canada Inc Nt 7.625% 03/15/05.....	06/30/2002	Basis Adjustment.....			4,000,000	1,440,000	1,628,857	124,818			(1,628,857)	(1,628,857)			5.....
303901-AJ-1...	Fairfax Finl Hldgs Nt 7.375% 03/15/06.....	04/01/2002	Salomon/Smith Barney.....		1,760,000	2,000,000	1,991,486	1,993,629	12			(233,629)	(233,629)	7,785		3.....
462622-B*-1...	IPSCO Sr Nt 6.940% 04/01/04.....	04/01/2002	Redemption 100.0000.....		500,000	500,000	500,000	500,000				0	0	17,350		2.....
87970C-AA-4...	Tembec Fin Crp Sr Nt 9.875% 09/30/05.....	04/08/2002	Various.....		9,200,218	8,907,000	9,219,881	9,200,218	(11,016)			0	0	19,546		3.....
	Canada.....				11,460,218	15,407,000	13,151,367	13,322,704	113,814	0	0	(1,862,486)	(1,862,486)	44,681	0	XXX..
<b>Foreign</b>																
500750-AB-0...	KPNQWEST BV Sr Unsub Nt 8.125% 06/01/09..	06/30/2002	Basis Adjustment.....			1,500,000	1,482,271	37,500	223			(1,484,380)	(1,484,380)			6.....
780153-AH-5...	Royal Caribbean Bd 6.750% 03/15/08.....	06/19/2002	Various.....		1,810,000	2,000,000	1,664,200	1,731,099	7,039			78,901	78,901	33,375		3.....
G8967#-AA-1...	Triton Container Sr Sec 8.450% 12/31/02.....	06/30/2002	Redemption 100.0000.....		400,000	400,000	400,000	400,000				0	0	16,900		2.....
	Foreign.....				2,210,000	3,900,000	3,546,471	2,168,599	7,262	0	0	(1,405,479)	(1,405,479)	50,275	0	XXX..
4599999	Total - Bonds - Industrial & Miscellaneous.....				424,490,214	446,648,177	432,441,496	421,594,535	168,881	0	0	(8,444,128)	(8,444,128)	7,979,436	0	XXX..
<b>Bonds - Credit Tenant Loans</b>																
<b>United States</b>																
92929U-AA-6...	WLM Retail Tr Sec SF Nt 9.370% 01/01/13.....	06/01/2002	Various.....		49,298	49,298	49,298	49,298				0	0	772		1PE.....
	United States.....				49,298	49,298	49,298	49,298	0	0	0	0	0	772	0	XXX..
4699999	Total - Bonds - Credit Tenant Loans.....				49,298	49,298	49,298	49,298	0	0	0	0	0	772	0	XXX..
6099997	Total - Bonds - Part 4.....				468,510,936	492,467,443	479,850,230	465,821,717	72,454	0	0	(11,215,446)	(11,215,446)	8,912,090	0	XXX..
6099998	Total - Bonds - Summary Item for Bonds Bought and Sold This Quarter.....				198,263,439	196,136,925	197,384,499	197,283,748	(100,751)			979,690	979,690	4,059,241		XXX..
6099999	Total - Bonds.....				666,774,375	688,604,368	677,234,729	663,105,465	(28,297)	0	0	(10,235,756)	(10,235,756)	12,971,331	0	XXX..
<b>Preferred Stocks - Banks, Trust and Insurance Companies</b>																
<b>Foreign</b>																
002927-AA-9...	Abbey Natl Cap Tr IPS.....	05/17/2002	UBS Warburg.....	6,000,000.000	6,877,140		6,864,540	6,864,540				12,600	12,600		212,124	P1L.....
	Foreign.....				6,877,140	0	6,864,540	6,864,540	0	0	0	12,600	12,600	0	212,124	XXX..
6299999	Total - Preferred Stocks - Banks, Trust & Insurance Companies.....				6,877,140	0	6,864,540	6,864,540	0	0	0	12,600	12,600	0	212,124	XXX..
6599997	Total - Preferred Stocks - Part 4.....				6,877,140	0	6,864,540	6,864,540	0	0	0	12,600	12,600	0	212,124	XXX..
6599999	Total - Preferred Stocks.....				6,877,140	0	6,864,540	6,864,540	0	0	0	12,600	12,600	0	212,124	XXX..
<b>Common Stocks - Public Utilities</b>																
<b>United States</b>																
78387G-10-3...	SBC Communications Inc.....	04/19/2002	Various.....	10,100.000	331,194		399,126	378,144	20,982			(67,932)	(67,932)		2,727	L.....
	United States.....				331,194	XXX	399,126	378,144	20,982	0	0	(67,932)	(67,932)	0	2,727	XXX..
6699999	Total - Common Stocks - Public Utilities.....				331,194	XXX	399,126	378,144	20,982	0	0	(67,932)	(67,932)	0	2,727	XXX..
<b>Common Stocks - Banks, Trust and Insurance Companies</b>																
<b>United States</b>																
493267-10-8...	Keycorp New CS.....	05/02/2002	Prudential.....	900.000	25,550		21,966	23,985	(2,019)			3,584	3,584			L.....
	United States.....				25,550	XXX	21,966	23,985	(2,019)	0	0	3,584	3,584	0	0	XXX..
6799999	Total - Common Stocks - Banks, Trust & Insurance Companies.....				25,550	XXX	21,966	23,985	(2,019)	0	0	3,584	3,584	0	0	XXX..
<b>Common Stocks - Industrial and Miscellaneous</b>																
<b>United States</b>																
037411-10-5...	Apache Crp CS.....	06/25/2002	Jeffries.....	3,240.000	185,547		148,359	184,291	(35,932)			37,188	37,188		324	L.....
313586-10-9...	Fannie Mae CS.....	04/26/2002	Jeffries.....	4,500.000	358,369		355,770	359,460	(3,690)			2,599	2,599		1,485	L.....
406216-10-1...	Halliburton Co CS.....	05/03/2002	Various.....	15,000.000	249,823		167,400	256,050	(88,650)			82,423	82,423			L.....
718154-10-7...	Philip Morris CS.....	05/31/2002	Various.....	1,400.000	80,204		61,351	73,738	(12,387)			18,853	18,853		812	L.....
	United States.....				873,943	XXX	732,880	873,539	(140,659)	0	0	141,063	141,063	0	2,621	XXX..
6899999	Total - Common Stocks - Industrial & Miscellaneous.....				873,943	XXX	732,880	873,539	(140,659)	0	0	141,063	141,063	0	2,621	XXX..
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																
<b>United States</b>																

E05.13

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value At Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
142143-78-3...	SMFI Pinnacle Nasdaq 100-Corp.....	04/30/2002	Direct.....	49,720,000	894,960		2,486,000	1,018,266	1,467,734			(1,591,040)	(1,591,040)			UZ.....
142143-79-1....	SMFI Pinnacle Russell 2000-Corp.....	06/28/2002	Various.....	111,238,000	5,361,745		5,561,893	5,496,262	65,630			(200,147)	(200,147)			UZ.....
142143-80-9....	SMFI Apex Lehman Agg Bond Index.....	06/26/2002	Various.....	40,350,000	2,087,975		2,017,500	2,061,078	(43,578)			70,475	70,475		19,974	UZ.....
142143-87-4....	SMFI Apex Russell 2000 Fd Corp.....	06/28/2002	Various.....	58,685,000	2,949,778		3,257,018	3,063,357	193,661			(307,240)	(307,240)			UZ.....
30700#-10-6....	Family Enterprise Institute.....	04/01/2002	No Broker.....	1,000	3,184		3,184	3,184					0			UZ.....
866167-74-5....	Summit Emerging Markets Bond Fund.....	06/28/2002	Various.....	620,660,000	13,962,849		15,547,534	15,013,766	533,768			(1,584,685)	(1,584,685)		155,165	UZ.....
866167-76-0....	SMFI Apex EAFE Intl Fd-Corp.....	06/12/2002	Various.....	12,595,000	490,994		627,861	500,147	127,713			(136,866)	(136,866)		318	UZ.....
142143-79-1....	SMFI Pinnacle Russell 2000-Corp.....	06/30/2002	Basis Adj. Hedge Acctg.....		379,672		379,672	379,672					0			UZ.....
866167-76-0....	SMFI Apex EAFE Intl Fd-Corp.....	06/30/2002	Basis Adj. Hedge Acctg.....		249,051		249,051	249,051					0			UZ.....
142143-78-3....	SMFI Pinnacle Nasdaq 100-Corp.....	06/30/2002	Basis Adj. Hedge Acctg.....		131,452		131,452	131,452					0			UZ.....
142143-87-4....	SMFI Apex Russell 2000 Fd Corp.....	06/30/2002	Basis Adj. Hedge Acctg.....		479,929		479,929	479,929					0			UZ.....
	United States.....			26,991,589		XXX.....	30,741,094	28,396,164	2,344,928	0	0	(3,749,503)	(3,749,503)	0	175,457	XXX.....
6999999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....			26,991,589		XXX.....	30,741,094	28,396,164	2,344,928	0	0	(3,749,503)	(3,749,503)	0	175,457	XXX.....
7099997	Total - Common Stocks - Part 4.....			28,222,276		XXX.....	31,895,066	29,671,832	2,223,232	0	0	(3,672,788)	(3,672,788)	0	180,805	XXX.....
7099998	Total - Common Stocks - Summary Item for Common Stocks Bought and Sold This Quarter.....			546,912		XXX.....	546,912	23,475					0			XXX.....
7099999	Total - Common Stocks.....			28,769,188		XXX.....	32,441,978	29,695,307	2,223,232	0	0	(3,672,788)	(3,672,788)	0	180,805	XXX.....
7199999	Total - Preferred and Common Stocks.....			35,646,328		XXX.....	39,306,518	36,559,847	2,223,232	0	0	(3,660,188)	(3,660,188)	0	392,929	XXX.....
7299999	Total - Bonds, Preferred and Common Stocks.....			702,420,703		XXX.....	716,541,247	699,665,312	2,194,935	0	0	(13,895,944)	(13,895,944)	12,971,331	392,929	XXX.....

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

**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 Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
<b>Call Options - Hedging Transactions</b>													
S&P 500 Index.....	2,467	08/01/2002...	1,215.93	08/01/2001...	Deutsche Bank Securities.....	316,499	271		271	271	(141,975)		
S&P 500 Index.....	3,749	08/30/2002...	1,133.6	09/04/2001...	Deutsche Bank Securities.....	484,499	19,892		19,892	19,892	(345,800)		
S&P 500 Index.....	6,740	10/01/2002...	1,038.55	10/01/2001...	Deutsche Bank Securities.....	787,502	213,934		213,934	213,934	(847,157)		
S&P 500 Index.....	2,352	11/01/2002...	1,084.1	11/01/2001...	Deutsche Bank Securities.....	285,580	60,816		60,816	60,816	(257,012)		
S&P 500 Index.....	2,150	12/30/2002...	1,139.45	12/03/2001...	Deutsche Bank Securities.....	277,350	42,860		42,860	42,860	(208,393)		
S&P 500 Index.....	5,357	12/31/2002...	1,148.08	01/02/2002...	Deutsche Bank Securities.....	650,580	121,202		121,202	121,202	(529,378)		
S&P 500 Index.....	3,208	01/31/2003...	1,122.2	02/01/2002...	Deutsche Bank Securities.....	356,410	104,963		104,963	104,963	(251,448)		
S&P 500 Index.....	2,739	02/28/2003...	1,131.78	03/01/2002...	Deutsche Bank Securities.....	306,905	94,780		94,780	94,780	(212,125)		
S&P 500 Index.....	5,974	04/01/2003...	1,146.55	04/01/2002...	Deutsche Bank Securities.....	657,558	214,610		214,610	214,610	(442,948)		
S&P 500 Index.....	3,958	05/01/2003...	1,086.46	05/01/2002...	Deutsche Bank Securities.....	364,651	221,114		221,114	221,114	(143,537)		
S&P 500 Index.....	3,171	06/03/2003...	1,040.68	06/03/2002...	Deutsche Bank Securities.....	351,442	239,414		239,414	239,414	(112,028)		
0199999. Subtotal - Call Options - Hedging Transactions.....						4,838,975	1,333,856	XXX	1,333,856	1,333,856	(3,491,801)	0	0
0499999. Subtotal - Call Options.....						4,838,975	1,333,856	XXX	1,333,856	1,333,856	(3,491,801)	0	0
2599999. Total - Hedging Transactions.....						4,838,975	1,333,856	XXX	1,333,856	1,333,856	(3,491,801)	0	0
9999999. Totals.....						4,838,975	1,333,856	XXX	1,333,856	1,333,856	(3,491,801)	0	0

E06

**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 Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous 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
<b>Swaps - Hedging Transactions</b>														
Basis Swap.....	3,099,755	07/30/2002..	Russell 2000.....	06/28/2002...	Deutsche Bank.....									
Basis Swap.....	4,140,718	07/30/2002..	Russell 2000.....	06/28/2002...	Deutsche Bank.....									
Basis Swap.....	9,447,662	07/30/2002..	EAFE.....	06/28/2002...	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
<b>NONE</b>												

Statement as of June 30, 2002 of the **The Union Central Life Insurance Company**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Rate of Interest	3 Amount of Interest Received During Current Quarter	4 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			8 *
				5 First Month	6 Second Month	7 Third Month	
<b>Open Depositories</b>							
State Street Bank and Trust.....	Boston, Massachusetts.....	.....532	.....	.....76,912	.....(238,302)	.....735,676	.....
PNC Bank Ohio.....	Cincinnati, Ohio.....	.....8,795	.....	.....9,404,072	.....5,575,686	.....(2,302,846)	.....
Bank of New York - Custody.....	New York, New York.....	.....113,714	.....	.....13,086,382	.....12,798,488	.....890,710	.....
Bank of New York - Concentration.....	New York, New York.....	.....5,155	.....	.....(300,449)	.....155,640	.....405,312	.....
Bank One.....	Springfield, Illinois.....	.....2,002	.....	.....806,199	.....772,198	.....522,784	.....
US Bank.....	Milwaukee, Wisconsin.....	.....	.....	.....1,095,954	.....(392,171)	.....1,175,195	.....
Bank One.....	Detroit, Michigan.....	.....1,592	.....	.....842,536	.....1,435,371	.....70,984	.....
Provident.....	Cincinnati, Ohio.....	.....2,359	.....	.....1,104,318	.....1,508,005	.....435,976	.....
0199999. Total Open Depositories.....	XXX.....	.....134,149	.....0	.....26,115,924	.....21,614,915	.....1,933,791	XXX
0399999. Total Cash on Deposit.....	XXX.....	.....134,149	.....0	.....26,115,924	.....21,614,915	.....1,933,791	XXX
0499999. Cash in Company's Office.....	XXX.....	XXX.....	XXX.....	.....42,132	.....35,392	.....31,811	XXX
0599999. Total Cash.....	XXX.....	.....134,149	.....0	.....26,158,056	.....21,650,307	.....1,965,602	XXX

