



LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT
FOR THE YEAR ENDED DECEMBER 31, 2006
OF THE CONDITION AND AFFAIRS OF THE

RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

NAIC Group Code 0004 0004 NAIC Company Code 80594 Employer's ID Number 41-0987741
(Current Period) (Prior Period)
Organized under the Laws of New York, State of Domicile or Port of Entry New York
Country of Domicile United States
Incorporated/Organized 07/10/1972 Commenced Business 10/25/1972
Statutory Home Office 20 Madison Avenue Extension, Albany, NY 12203-5326
(Street and Number) (City or Town, State and Zip Code)
Main Administrative Office 20 Madison Avenue Extension Albany, NY 12203-5326 518-869-8613
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)
Mail Address 227 Ameriprise Financial Center, Minneapolis, MN 55474
(Street and Number or P.O. Box) (City or Town, State and Zip Code)
Primary Location of Books and Records 20 Madison Avenue Extension Albany, NY 12203-5326 612-671-3969
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)
Internet Website Address ameriprise.com
Statutory Statement Contact Jill L. Rickheim 612-671-3969
(Name) (Area Code) (Telephone Number) (Extension)
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Policyowner Relations Contact 20 Madison Avenue Extension Albany, NY 55474 518-869-8613
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)

OFFICERS

Name	Title	Name	Title
Timothy Vernon Bechtold	President & CEO	Thomas Richard Moore #	Secretary
David Kent Stewart	Vice President & Controller	Rodney Lee Bubke #	Appointed Actuary

OTHER OFFICERS

Gumer Cruz Alvero	Sr. Vice President - Annuities	Walter Stanley Berman	Vice President & Treasurer
Maureen Ann Buckley	Vice President & COO	Richard Norman Bush	Sr. Vice President - Corporate Tax
Patrick Howard Carey III #	Vice President - Fund Relations	James Louis Hamalainen #	Vice President - Investments
Michelle Marie Keeley	Vice President - Investments	Timothy James Masek #	Vice President - Investments
Thomas William Murphy	Vice President - Investments	Kevin Eugene Palmer #	Vice President & Chief Actuary

DIRECTORS OR TRUSTEES

Gumer Cruz Alvero	Timothy Vernon Bechtold	Maureen Ann Buckley	Rodney Palmer Burwell
Robert Ralph Grew	Martin Thomas Griffin	Ronald Louis Guzior	Gregory Charles Johnson
Jean Burhardt Keffeler	Thomas Ross McBurney	Jeryl Ann Millner	Thomas Vincent Nicolosi
Michael Reid Woodward			

State of Minnesota

County of Hennepin **SS**

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

Timothy Vernon Bechtold

Timothy Vernon Bechtold
President & CEO

Thomas Richard Moore

Thomas Richard Moore
Secretary

David Kent Stewart

David Kent Stewart
Vice President & Controller

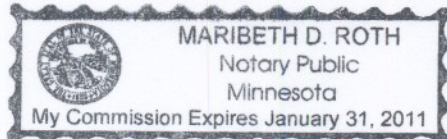
a. Is this an original filing? Yes ☒ No ☐

b. If no,

1. State the amendment number
2. Date filed
3. Number of pages attached

Subscribed and sworn to before me this 22nd day of February, 2007

Maribeth D. Roth
Maribeth D. Roth, Notary Public - Minnesota
January 31, 2011



ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D).....	1,786,051,763		1,786,051,763	1,881,843,631
2. Stocks (Schedule D):				
2.1 Preferred stocks				
2.2 Common stocks	137,177		137,177	137,177
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	257,828,289		257,828,289	247,478,288
3.2 Other than first liens				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ encumbrances).....				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ (7,638,075) , Schedule E - Part 1), cash equivalents (\$ 26,959,749 , Schedule E - Part 2) and short-term investments (\$, Schedule DA).....	19,321,674		19,321,674	42,752,471
6. Contract loans, (including \$ premium notes)	33,836,815		33,836,815	31,505,763
7. Other invested assets (Schedule BA)	1,003,858		1,003,858	
8. Receivables for securities	96,297		96,297	71,216
9. Aggregate write-ins for invested assets				
10. Subtotals, cash and invested assets (Lines 1 to 9)	2,098,275,873		2,098,275,873	2,203,788,546
11. Title plants less \$ charged off (for Title insurers only).....				
12. Investment income due and accrued	22,610,825		22,610,825	23,244,916
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	234,062	29,006	205,056	154,981
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premium).....	804,970		804,970	887,391
13.3 Accrued retrospective premium.....				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	171,706		171,706	159,267
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts	1,690		1,690	(25,490)
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon				4,051,161
16.2 Net deferred tax asset.....	29,752,254	23,924,532	5,827,722	3,674,304
17. Guaranty funds receivable or on deposit	331,011		331,011	331,011
18. Electronic data processing equipment and software				
19. Furniture and equipment, including health care delivery assets (\$)	131,095	131,095		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	1,640,538		1,640,538	806,871
22. Health care (\$) and other amounts receivable				
23. Aggregate write-ins for other than invested assets	7,497,802	4,030	7,493,772	8,119,653
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23).....	2,161,451,826	24,088,663	2,137,363,163	2,245,192,611
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	2,619,774,942		2,619,774,942	2,028,970,973
26. Total (Lines 24 and 25)	4,781,226,768	24,088,663	4,757,138,105	4,274,163,584
DETAILS OF WRITE-INS				
0901.				
0902.				
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)				
2301. Bank Owned Life Insurance.....	5,170,879		5,170,879	6,077,295
2302. Miscellaneous Assets.....	1,401,964	4,030	1,397,934	2,042,358
2303. Prepaid Reinsurance.....	924,959		924,959	
2398. Summary of remaining write-ins for Line 23 from overflow page				
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	7,497,802	4,030	7,493,772	8,119,653

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ 1,733,136,345 (Exhibit 5, Line 9999999) less \$ included in Line 6.3 (including \$ 17,250 Modco Reserve)	1,733,136,345	1,870,193,817
2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1)(including \$ Modco Reserve)	122,372,159	114,731,145
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	7,563,448	8,686,827
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	3,494,813	895,929
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	795,455	1,311,984
5. Policyholders' dividends \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)		
6.2 Dividends not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
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 \$ discount; including \$ 192,608 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	221,119	209,806
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including \$ accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance including \$ 125,526 assumed and \$ ceded	125,526	428,142
9.4 Interest maintenance reserve (IMR Line 6)	9,866,505	9,309,720
10. Commissions to agents due or accrued-life contracts and annuity contracts \$ accident and health \$ and deposit-type contract funds \$	134,080	234,993
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	4,829,613	6,244,127
13. Transfers to Separate Accounts due or accrued (net) (Including \$(94,386,930) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(96,969,173)	(78,710,758)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	(1,142,310)	(289,923)
15.1 Current federal and foreign income taxes including \$ 432,579 on realized capital gains (losses)	1,316,943	
15.2 Net deferred tax liability		
16. Unearned investment income	560,477	550,422
17. Amounts withheld or retained by company as agent or trustee	82,039	92,281
18. Amounts held for agents' account, including \$ 2,820 agents' credit balances	313,664	376,064
19. Remittances and items not allocated	2,598,776	3,226,852
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve (AVR, Line 16, Col. 7)	16,630,675	18,076,645
24.2 Reinsurance in unauthorized companies		
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 plans		
24.7 Funds held under coinsurance		
24.8 Payable for securities		
24.9 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities		
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,805,930,154	1,955,568,073
27. From Separate Accounts statement	2,619,680,181	2,028,923,389
28. Total liabilities (Lines 26 and 27)	4,425,610,335	3,984,491,462
29. Common capital stock	2,000,000	2,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	106,617,258	106,600,000
34. Aggregate write-ins for special surplus funds	1,187,378	1,201,099
35. Unassigned funds (surplus)	221,723,134	179,871,023
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (Including \$ 94,761 in Separate Accounts Statement)	329,527,770	287,672,122
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	331,527,770	289,672,122
39. Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3)	4,757,138,105	4,274,163,584
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Separate accounts surplus special contingency reserve.....	750,000	750,000
3402. Group life contingency reserve.....	437,378	451,099
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,187,378	1,201,099

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	661,093,493	495,682,828
2. Considerations for supplementary contracts with life contingencies		
3. Net investment income (Exhibit of Net Investment Income, Line 17)	118,676,491	123,458,829
4. Amortization of interest maintenance reserve (IMR) (Line 5)	735,730	362,873
5. Separate Accounts net gain from operations excluding unrealized gains or losses	11,112	2,082
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)		
7. Reserve adjustments on reinsurance ceded	627	(25,490)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	45,410,734	37,405,986
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	181,449	151,475
9. Total (Lines 1 to 8.3)	826,109,636	657,038,583
10. Death benefits	15,041,185	10,468,553
11. Matured endowments (excluding guaranteed annual pure endowments)		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	61,633,270	67,823,872
13. Disability benefits and benefits under accident and health contracts	5,415,479	6,008,615
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	432,451,406	287,154,582
16. Group conversions		
17. Interest and adjustments on contracts or deposit-type contract funds	1,762,652	(3,837,721)
18. Payments on supplementary contracts with life contingencies		
19. Increase in aggregate reserves for life and accident and health contracts	(129,416,459)	4,268,329
20. Totals (Lines 10 to 19)	386,887,533	371,886,230
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	29,103,524	25,448,887
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23. General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	30,909,001	34,509,504
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	4,050,734	4,902,503
25. Increase in loading on deferred and uncollected premiums	339,583	341,279
26. Net transfers to or (from) Separate Accounts net of reinsurance	293,222,138	169,640,630
27. Aggregate write-ins for deductions	5,844,478	4,173,699
28. Totals (Lines 20 to 27)	750,356,991	610,902,732
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	75,752,645	46,135,851
30. Dividends to policyholders		
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	75,752,645	46,135,851
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	14,017,366	9,407,521
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)	61,735,279	36,728,330
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,377,703 (excluding taxes of \$ 681,732 transferred to the IMR)	1,266,074	148,907
35. Net income (Line 33 plus Line 34)	63,001,353	36,877,237
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	289,672,122	276,571,646
37. Net income (Line 35)	63,001,353	36,877,237
38. Change in net unrealized capital gains (losses)		(60,959)
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	(9,397,134)	(23,874,896)
41. Change in nonadmitted assets and related items	11,788,201	25,715,080
42. Change in liability for reinsurance in unauthorized companies		
43. Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4)		
44. Change in asset valuation reserve	1,445,970	(3,055,986)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(36,064)	(60,427)
47. Other changes in surplus in Separate Accounts Statement	36,064	60,427
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		
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	17,258	
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	(25,000,000)	(22,500,000)
53. Aggregate write-ins for gains and losses in surplus		
54. Net change in capital and surplus for the year (Lines 37 through 53)	41,855,648	13,100,476
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	331,527,770	289,672,122
DETAILS OF WRITE-INS		
08.301. Miscellaneous income	181,449	151,475
08.302.		
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	181,449	151,475
2701. Purchase Payment Credits	5,148,202	3,135,356
2702. Experience Rating Refunds	680,219	989,010
2703. Increase in amounts held for agents' accounts	16,057	49,333
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. TOTALS (Lines 2701 thru 2703 plus 2798) (Line 27 above)	5,844,478	4,173,699
5301.		
5302.		
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. TOTALS (Lines 5301 thru 5303 plus 5398) (Line 53 above)		

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance.....	660,777,223	495,463,166
2. Net investment income	123,651,458	128,270,104
3. Miscellaneous income	45,592,182	37,559,541
4. Total (Lines 1 through 3)	830,020,863	661,292,811
5. Benefit and loss related payments	514,536,064	366,775,460
6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....	311,480,553	185,403,946
7. Commissions, expenses paid and aggregate write-ins for deductions	72,226,586	66,258,515
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) \$ net of tax on capital gains (losses)	10,009,707	12,577,961
10. Total (Lines 5 through 9)	908,252,910	631,015,882
11. Net cash from operations (Line 4 minus Line 10)	(78,232,047)	30,276,929
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	223,971,801	381,869,077
12.2 Stocks		34,820,391
12.3 Mortgage loans	28,865,132	20,376,317
12.4 Real estate		
12.5 Other invested assets		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(305)	
12.7 Miscellaneous proceeds	0	1,253,323
12.8 Total investment proceeds (Lines 12.1 to 12.7)	252,836,628	438,319,108
13. Cost of investments acquired (long-term only):		
13.1 Bonds	129,842,113	401,726,157
13.2 Stocks		
13.3 Mortgage loans	39,000,000	27,638,910
13.4 Real estate		
13.5 Other invested assets		
13.6 Miscellaneous applications	25,081	2,185,302
13.7 Total investments acquired (Lines 13.1 to 13.6)	168,867,194	431,550,369
14. Net increase (or decrease) in contract loans and premium notes	2,330,473	
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	81,638,961	6,768,739
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock.....	17,258	
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,123,379)	375,998
16.5 Dividends to stockholders	25,000,000	22,500,000
16.6 Other cash provided (applied).....	(731,591)	(3,152,291)
17. Net cash from financing and miscellaneous sources (Line 16.1 to Line 16.4 minus Line 16.5 plus Line 16.6)	(26,837,712)	(25,276,293)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(23,430,797)	11,769,375
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	42,752,471	30,983,096
19.2 End of year (Line 18 plus Line 19.1).....	19,321,674	42,752,471

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	Ordinary			6	Group		Accident and Health			12
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts	661,093,493		60,065,694	551,580,587				31,086,982			18,360,230	
2. Considerations for supplementary contracts with life contingencies												
3. Net investment income	118,676,491		9,785,483	81,646,522			2,900,090	17,722,087			6,622,309	
4. Amortization of Interest Maintenance Reserve (IMR)	735,730		60,665	506,164			17,979	109,867			41,055	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	11,112			11,112								
6. Commissions and expense allowances on reinsurance ceded												
7. Reserve adjustments on reinsurance ceded	627		627									
8. Miscellaneous income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	45,410,734		16,439,374	23,797,654				5,173,706				
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	181,449		182,021	(570)				(2)				
9. Totals (Lines 1 to 8.3)	826,109,636		86,533,864	657,541,469			2,918,069	54,092,640			25,023,594	
10. Death benefits	15,041,185		14,685,653				355,532					
11. Matured endowments (excluding guaranteed annual pure endowments)												
12. Annuity benefits	61,633,270			53,329,595				8,303,675				
13. Disability benefits and benefits under accident and health contracts	5,415,478										5,415,478	
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	432,451,406		11,238,598	368,213,392				52,999,416				
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	1,762,652		91,271	1,616,994			53,718				669	
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	(129,416,459)		1,275,801	(138,262,110)			(154,085)	82,921			7,641,014	
20. Totals (Lines 10 to 19)	386,887,532		27,291,323	284,897,871			255,165	61,386,012			13,057,161	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	29,103,524		5,353,872	22,049,634				147,019			1,552,999	
22. Commissions and expense allowances on reinsurance assumed												
23. General insurance expenses	30,909,001		2,617,429	25,651,123				915,672			1,724,777	
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,050,734		287,467	3,376,686				197,124			189,457	
25. Increase in loading on deferred and uncollected premiums	339,583		339,583									
26. Net transfers to or (from) Separate Accounts net of reinsurance	293,222,138		27,686,052	270,582,317				(5,046,231)				
27. Aggregate write-ins for deductions	5,844,478		686,209	5,155,337				32			2,900	
28. Totals (Lines 20 to 27)	750,356,990		64,261,935	611,712,968			255,165	57,599,628			16,527,294	
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	75,752,646		22,271,929	45,828,501			2,662,904	(3,506,988)			8,496,300	
30. Dividends to policyholders												
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	75,752,646		22,271,929	45,828,501			2,662,904	(3,506,988)			8,496,300	
32. Federal income taxes incurred (excluding tax on capital gains)	14,017,367		4,121,226	8,480,166			492,747	(648,938)			1,572,166	
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)	61,735,279		18,150,703	37,348,335			2,170,157	(2,858,050)			6,924,134	
DETAILS OF WRITE-INS												
08.301. Miscellaneous income	181,449		182,021	(570)				(2)				
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	181,449		182,021	(570)				(2)				
2701. Purchase payment credits	5,148,202			5,148,202								
2702. Experience rating refund expense	680,219		680,219									
2703. Amounts held for agents' accounts	16,057		5,990	7,135				32			2,900	
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	5,844,478		686,209	5,155,337				32			2,900	

(a) Includes the following amounts for FEGLI/SGLI: Line 1 Line 10 Line 16 Line 23 Line 24

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	1,870,193,818		160,950,002	1,377,643,457			41,139,952	290,460,407
2. Tabular net premiums or considerations	631,341,416		62,007,088	540,509,862				28,824,466
3. Present value of disability claims incurred	2,987		2,987		XXX			
4. Tabular interest	99,144,534		7,708,830	72,095,582			1,839,081	17,501,041
5. Tabular less actual reserve released	(157,243,619)		44,257	(155,550,344)				(1,737,532)
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	(22,000,000)			(22,000,000)				
8. Totals (Lines 1 to 7)	2,421,439,136		230,713,164	1,812,698,557			42,979,033	335,048,382
9. Tabular cost	34,599,999		33,976,278		XXX		623,721	
10. Reserves released by death	3,020,225		2,131,285	XXX	XXX		888,940	XXX
11. Reserves released by other terminations (net)	290,877,463		10,980,883	242,969,319			480,505	36,446,756
12. Annuity, supplementary contract and disability payments involving life contingencies	67,823,872			59,765,574				8,058,298
13. Net transfers to or (from) Separate Accounts	291,981,232		21,398,915	270,582,317				
14. Total Deductions (Lines 9 to 13)	688,302,791		68,487,361	573,317,210			1,993,166	44,505,054
15. Reserve December 31, current year	1,733,136,345		162,225,803	1,239,381,347			40,985,867	290,543,328

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) 1,809,183	1,807,088
1.1	Bonds exempt from U.S. tax	(a) .....	.....
1.2	Other bonds (unaffiliated)	(a) 99,545,691	98,719,579
1.3	Bonds of affiliates	(a) .....	.....
2.1	Preferred stocks (unaffiliated)	(b) .....	.....
2.11	Preferred stocks of affiliates	(b) .....	.....
2.2	Common stocks (unaffiliated) .....	.....	.....
2.21	Common stocks of affiliates .....	.....	.....
3.	Mortgage loans	(c) 16,268,598	16,410,529
4.	Real estate	(d) .....	.....
5.	Contract loans.....	1,755,540	1,745,485
6.	Cash, cash equivalents and short-term investments	(e) 1,245,931	1,245,931
7.	Derivative instruments	(f) .....	.....
8.	Other invested assets	30,914	69,164
9.	Aggregate write-ins for investment income	291,731	291,731
10.	Total gross investment income	120,947,589	120,289,507
11.	Investment expenses		(g) 1,601,404
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 11,612
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income .....		.....
16.	Total (Lines 11 through 15)		1,613,016
17.	Net Investment Income - (Line 10 minus Line 16)		118,676,491
DETAILS OF WRITE-INS			
0901.	Commitment Fees.....	489,473	489,473
0902.	Miscellaneous Income.....	48,848	48,848
0903.	Interest Returned to Broker.....	(246,590)	(246,590)
0998.	Summary of remaining write-ins for Line 9 from overflow page .....		.....
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	291,731	291,731
1501.	.....		
1502.	.....		
1503.	.....		
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Total (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes \$ 1,463,790 accrual of discount less \$ 5,838,044 amortization of premium and less \$ 1,017,421 paid for accrued interest on purchases.
(b) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued dividends on purchases.
(c) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
(d) Includes \$ for company's occupancy of its own buildings; and excludes \$ interest on encumbrances.
(e) Includes \$ 1,245,931 accrual of discount less \$ amortization of premium and less \$ paid for accrued interest on purchases.
(f) Includes \$ accrual of discount less \$ amortization of premium.
(g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes \$ interest on surplus notes and \$ interest on capital notes.
(i) Includes \$ depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Unrealized Increases (Decreases) by Adjustment	Total
1.	U.S. Government bonds				
1.1	Bonds exempt from U.S. tax				
1.2	Other bonds (unaffiliated)	3,721,464			3,721,464
1.3	Bonds of affiliates				
2.1	Preferred stocks (unaffiliated)				
2.11	Preferred stocks of affiliates				
2.2	Common stocks (unaffiliated)				
2.21	Common stocks of affiliates				
3.	Mortgage loans	(284,867)	500,000		215,133
4.	Real estate				
5.	Contract loans				
6.	Cash, cash equivalents and short-term investments	(305)			(305)
7.	Derivative instruments				
8.	Other invested assets				
9.	Aggregate write-ins for capital gains (losses)				
10.	Total capital gains (losses)	3,436,292	500,000		3,936,292
DETAILS OF WRITE-INS					
0901.	.....				
0902.	.....				
0903.	.....				
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)				

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH POLICIES AND CONTRACTS

	1	2	Ordinary		5	Group		Accident and Health			11
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected	80,055		66,951							13,104	
2. Deferred and accrued	2,086		2,086								
3. Deferred , accrued and uncollected:											
3.1 Direct	82,141		69,037							13,104	
3.2 Reinsurance assumed											
3.3 Reinsurance ceded											
3.4 Net (Line 1 + Line 2)	82,141		69,037							13,104	
4. Advance	10,978		7,252							3,726	
5. Line 3.4 - Line 4	71,163		61,785							9,378	
6. Collected during year:											
6.1 Direct	505,513,670		11,353,306	489,604,124			3,726,341			829,899	
6.2 Reinsurance assumed											
6.3 Reinsurance ceded	599,959		599,959								
6.4 Net	504,913,711		10,753,347	489,604,124			3,726,341			829,899	
7. Line 5 + Line 6.4	504,984,874		10,815,132	489,604,124			3,726,341			839,277	
8. Prior year (uncollected + deferred and accrued - advance)	5,998		3,102							2,896	
9. First year premiums and considerations:											
9.1 Direct	505,578,835		11,411,989	489,604,124			3,726,341			836,381	
9.2 Reinsurance assumed											
9.3 Reinsurance ceded	599,959		599,959								
9.4 Net (Line 7 - Line 8)	504,978,876		10,812,030	489,604,124			3,726,341			836,381	
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	19,077,170			19,077,170							
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net	19,077,170			19,077,170							
RENEWAL											
11. Uncollected	303,785		68,954							234,831	
12. Deferred and accrued	1,415,227		1,415,227								
13. Deferred, accrued and uncollected:											
13.1 Direct	2,108,825		1,873,994							234,831	
13.2 Reinsurance assumed											
13.3 Reinsurance ceded	389,813		389,813								
13.4 Net (Line 11 + Line 12)	1,719,012		1,484,181							234,831	
14. Advance	210,141		21,259							188,882	
15. Line 13.4 - Line 14	1,508,871		1,462,922							45,949	
16. Collected during year:											
16.1 Direct	145,197,877		53,790,050	42,902,171		11,548	27,360,641			21,133,467	
16.2 Reinsurance assumed											
16.3 Reinsurance ceded	8,384,438		4,740,462	2,878		11,548				3,629,550	
16.4 Net	136,813,439		49,049,588	42,899,293			27,360,641			17,503,917	
17. Line 15 + Line 16.4	138,322,310		50,512,510	42,899,293			27,360,641			17,549,866	
18. Prior year (uncollected + deferred and accrued - advance)	1,284,863		1,258,846							26,017	
19. Renewal premiums and considerations:											
19.1 Direct	145,406,221		53,978,620	42,902,171		11,390	27,360,641			21,153,399	
19.2 Reinsurance assumed											
19.3 Reinsurance ceded	8,368,774		4,724,956	2,878		11,390				3,629,550	
19.4 Net (Line 17 - Line 18)	137,037,447		49,253,664	42,899,293			27,360,641			17,523,849	
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	670,062,226		65,390,609	551,583,465		11,390	31,086,982			21,989,780	
20.2 Reinsurance assumed											
20.3 Reinsurance ceded	8,968,733		5,324,915	2,878		11,390				3,629,550	
20.4 Net (Line 9.4 + 10.4 + 19.4)	661,093,493		60,065,694	551,580,587			31,086,982			18,360,230	

EXHIBIT 1 - PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (direct business only)

	1	2	Ordinary		5	Group		Accident and Health			11
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums											
22. All other											
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded											
23.2 Reinsurance assumed											
23.3 Net ceded less assumed											
24. Single:											
24.1 Reinsurance ceded											
24.2 Reinsurance assumed											
24.3 Net ceded less assumed											
25. Renewal:											
25.1 Reinsurance ceded											
25.2 Reinsurance assumed											
25.3 Net ceded less assumed											
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)											
26.2 Reinsurance assumed (Page 6, Line 22)											
26.3 Net ceded less assumed											
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)	20,161,130		3,770,012	15,905,614			32,195			453,309	
28. Single	1,325,073			1,325,073							
29. Renewal	7,598,724		1,583,860	4,801,342			113,832			1,099,690	
30. Deposit-type contract funds	18,597			17,605			992				
31. Totals (to agree with Page 6, Line 21)	29,103,524		5,353,872	22,049,634			147,019			1,552,999	

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6
	1	Accident and Health		4		
		2	3			
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Total
1. Rent	2,002,710		122,130		291,885	2,416,725
2. Salaries and wages	11,017,101		630,448		855,659	12,503,208
3.11 Contributions for benefit plans for employees	931,657		55,036		37,160	1,023,853
3.12 Contributions for benefit plans for agents	625,583		39,381			664,964
3.21 Payments to employees under non-funded benefit plans						
3.22 Payments to agents under non-funded benefit plans						
3.31 Other employee welfare	980,181		61,294		9,155	1,050,630
3.32 Other agent welfare	512,019		31,695			543,714
4.1 Legal fees and expenses	432,804		27,308		7,907	468,019
4.2 Medical examination fees	356,119		22,592			378,711
4.3 Inspection report fees	1,116,229		69,130			1,185,359
4.4 Fees of public accountants and consulting actuaries	299,950		10,541		9,810	320,301
4.5 Expense of investigation and settlement of policy claims	31,056		1,876			32,932
5.1 Traveling expenses	1,648,506		98,602		18,205	1,765,313
5.2 Advertising	3,855,170		237,564		647	4,093,381
5.3 Postage, express, telegraph and telephone	1,286,207		74,742		10,831	1,371,780
5.4 Printing and stationery	1,070,002		58,813		(1,689)	1,127,126
5.5 Cost or depreciation of furniture and equipment	1,541,049		93,231		47,232	1,681,512
5.6 Rental of equipment	53,374		3,191		11,257	67,822
5.7 Cost or depreciation of EDP equipment and software						
6.1 Books and periodicals	11,899		558		1,054	13,511
6.2 Bureau and association fees	140,953		8,231		870	150,054
6.3 Insurance, except on real estate	212,413		12,861		36	225,310
6.4 Miscellaneous losses	1,103,483		69,638		270	1,173,391
6.5 Collection and bank service charges	202,920		12,578		152,434	367,932
6.6 Sundry general expenses	(401,837)		(25,848)		33,841	(393,844)
6.7 Group service and administration fees	223,292		14,165			237,457
6.8 Reimbursements by uninsured plans						
7.1 Agency expense allowance	19,674		1,248		3,409	24,331
7.2 Agents' balances charged off (less \$ recovered)	24,090		1,528			25,618
7.3 Agency conferences other than local meetings	(197,929)		(13,044)		55	(210,918)
9.1 Real estate expenses	25,541		1,620		296	27,457
9.2 Investment expenses not included elsewhere	59,008		3,668		111,080	173,756
9.3 Aggregate write-ins for expenses	1,000					1,000
10. General expenses incurred	29,184,224		1,724,777		1,601,404	(a) 32,510,405
11. General expenses unpaid December 31, prior year	5,605,941		426,930		211,256	6,244,127
12. General expenses unpaid December 31, current year	4,348,642		266,443		214,528	4,829,613
13. Amounts receivable relating to uninsured plans, prior year						
14. Amounts receivable relating to uninsured plans, current year						
15. General expenses paid during year (Lines 10+11-12-13+14)	30,441,523		1,885,264		1,598,132	33,924,919
DETAILS OF WRITE-INS						
09.301. Miscellaneous expenses	1,000					1,000
09.302.						
09.303.						
09.398. Summary of remaining write-ins for Line 9.3 from overflow page						
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	1,000					1,000

(a) Includes management fees of \$ 499,337 to affiliates and \$ to non-affiliates.

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4	5
	1	2	3		
	Life	Accident and Health	All Other Lines of Business	Investment	Total
1. Real estate taxes	19,201	1,218			20,419
2. State insurance department licenses and fees	180,640	12,561		539	193,740
3. State taxes on premiums	(132)	(8)			(140)
4. Other state taxes, incl. \$ for employee benefits	2,639,835	114,602			2,754,437
5. U.S. Social Security taxes	1,021,733	61,084		11,073	1,093,890
6. All other taxes					
7. Taxes, licenses and fees incurred	3,861,277	189,457		11,612	4,062,346
8. Taxes, licenses and fees unpaid December 31, prior year ..	(258,551)	(30,093)		(1,279)	(289,923)
9. Taxes, licenses and fees unpaid December 31, current year ..	(1,069,194)	(69,893)		(3,223)	(1,142,310)
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) ..	4,671,920	229,257		13,556	4,914,733

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 thru 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 thru 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 thru 14		
16. Total from prior year		
17. Total Dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
Valuation Standard		Total	Industrial	Ordinary	Credit (Group and Individual)	Group
LIFE INSURANCE:						
0100001.	58 CSO 3% CRVM ANB.....	480,134		480,134		
0100002.	58 CSO 3% NLP ANB.....	675,649		675,649		
0100003.	58 CSO 3.5/20/2.5 CRVM ANB.....	11,206		11,206		
0100004.	58 CSO 3.5/20/2.5 NLP ANB.....	36,828		36,828		
0100005.	58 CSO 3.5% CRVM ANB.....	110,629		110,629		
0100006.	58 CSO 3.5% NLP ANB.....	240,181		240,181		
0100007.	58 CSO 4% CRVM ANB.....	1,132,420		1,132,420		
0100008.	58 CSO 4% NLP ANB.....	41,126		41,126		
0100009.	58 CSO 4.5% CRVM ANB.....	3,357,342		3,357,342		
0100010.	58 CSO 4.5% NLP ANB.....	56,564		56,564		
0100011.	58 CSO 4% NSP ANB.....	207,868		207,868		
0100012.	58 CSO 4.5% NSP ANB.....	32,821,439				32,821,439
0100013.	80 CSO (150%) 5.5% NSP ANB.....	8,070,678				8,070,678
0100014.	80 CSO 4.5% CRVM ANB.....	12,001,960		12,001,960		
0100015.	80 CSO 4.0% CRVM ANB NB.....	2,297		2,297		
0100016.	80 CSO 4.5% NLP ANB.....	114,757		114,757		
0100017.	80 CSO 4.5% NSP ANB.....	2,976,944		2,976,944		
0100018.	2001 CSO 4.5% CRVM ANB.....	25,486		25,486		
0100019.	2001 CSO 4.0% CRVM ANB NB.....	246,218		246,218		
0100020.	Guaranteed Ins Rider CRF (81-81).....	92		92		
0100021.	58 CET 3% NLP ANB CRF (71-76).....	1,832		1,832		
0100022.	58 CET 3.5% NLP ANB CRF (75-76).....	321				
0100023.	58 CSO 3% CRVM ANB CRF (71-88).....	90,745		90,745		
0100024.	58 CSO 3% NLP ANB CRF (76-88).....	16,523		16,523		
0100025.	58 CSO 3.5% CRVM ANB CRF (75-84).....	43,015		43,015		
0100026.	58 CSO 3.5% NLP ANB CRF (72-88).....	58,606		58,606		
0100027.	58 CSO 4% CRVM ANB CRF (80-88).....	101,533		101,533		
0100028.	58 CSO 4.5% CRVM ANB CRF (84-88).....	367		367		
0100029.	58 CSO 4.5% NLP ALB CRF (83-88).....	472,480		472,480		
0100030.	80 CSO 4.5% NLP ANB CRF (88-99).....	4,941		4,941		
0100031.	80 CSO 4.5% CRVM ANB CRF (95-03).....	42,003		42,003		
0100032.	80 CSO 5.0% CRVM ANB CRF (93-94).....	6,240		6,240		
0100033.	80 CSO 5.5% CRVM ALB CRF (90-97).....	5,387		5,387		
0100034.	Unearned Premium (83-92).....	650				650
0100035.	Group Life Extended Death Benefit.....	93,750				93,750
0100036.	Extended Term-Reinsurance Assumed.....					
0100037.	3% American Experience (Standard) 1929-1953 ALB IPC CRF.....	279,011		279,011		
0100038.	2.5% 1941 CSO 1947-1964 ANB IPC CRF.....	4,556,234		4,556,234		
0100039.	2.5%, 150% 1941 CSO 1948-1956 ANB IPC CRF.....	10,000		10,000		
0100040.	2.5%, 1958 CET 1962-1972 ANB IPC CRF.....	4,006,176		4,006,176		
0100041.	3%, 1958 CET 1970-1980 ANB IPC CRF.....	3,215,449		3,215,449		
0100042.	4%/3%, 1958 CET 1978-1988 ANB IPC CRF.....	222,467		222,467		
0100043.	4%, 1958 CET Standard 1978-1987 ANB IPC CRF.....	1,260		1,260		
0100044.	5%/4%, 1980 CET Standard - Male 1985-1992 ANB IPC CRF.....	41,295		41,295		
0100045.	UNIVERSAL LIFE:					
0100046.	58 CSO 4.0% CRVM ANB.....	4,008,239		4,008,239		
0100047.	58 CSO 4.5% CRVM ANB.....	9,008,025		9,008,025		
0100048.	80 CSO 3.0% CRVM ALB.....	345,696		345,696		
0100049.	80 CSO 4.0% CRVM ANB.....	15,935		15,935		
0100050.	80 CSO 4.0% CRVM ALB NB.....	22,952,605		22,952,605		
0100051.	80 CSO 4.5% CRVM ANB.....	35,102,027		35,102,027		
0100052.	80 CSO 4.5% CRVM ALB.....	31,814,876		31,814,876		
0100053.	80 CSO 5.0% CRVM ANB.....	7,659,355		7,659,355		
0100054.	80 CSO 5.0% CRVM ALB.....	14,183,101		14,183,101		
0100055.	80 CSO 5.5% CRVM ANB.....	12,262,728		12,262,728		
0100056.	2001 CSO 3% CRVM ALB NB.....	690,459		690,459		
0199997. Totals (Gross)		213,923,149		172,936,632		40,986,517
0199998. Reinsurance ceded		15,108,351		15,107,701		650
0199999. Totals (Net)		198,814,798		157,828,931		40,985,867
ANNUITIES (excluding supplementary contracts with life contingencies):						
0200001.	1983 IAM ANB CRF 7.25% (92).....	2,522	XXX	2,522	XXX	
0200002.	GA 1951 ANB CRF 3.5% Immediate (71).....	231,090	XXX		XXX	231,090
0200003.	GA 1951 ANB CRF 3.5% Deferred (71).....	5,978	XXX		XXX	5,978
0200004.	CARVM 4% (80-86).....	422,154	XXX	422,154	XXX	
0200005.	SINGLE PREMIUM (Load), DEF-CARVM.....	4,945,944	XXX	4,945,944	XXX	
0200006.	INSTALLMENT/FLEX PREMIUM (Load), DEF-CARVM.....	4,908,953	XXX	4,908,953	XXX	
0200007.	SINGLE PREMIUM NO-LOAD,DEF-CARVM NB.....	600,747,980	XXX	596,757,572	XXX	3,990,408
0200008.	INSTALLMENT/FLEX NO-LOAD, DEF-CARVM NB.....	799,915,076	XXX	513,362,157	XXX	286,552,919
0200009.	71 IAM 6% SPI, FI - CARVM (1974-1983).....	28,832	XXX	28,832	XXX	
0200010.	71 IAM 4% DUE, FI - CARVM (1974-1983).....	50,210	XXX	50,210	XXX	
0200011.	71 IAM 6% DUE, FI - CARVM (1974-1983).....	126,030	XXX	126,030	XXX	
0200012.	83a 6.25%, SPI FI - CARVM (1988-1989).....		XXX		XXX	
0200013.	83a 6.50%, SPI FI - CARVM (1986).....	441,484	XXX	441,484	XXX	
0200014.	83a 6.75%, SPI FI - CARVM (1996-1997).....	2,013,409	XXX	2,013,409	XXX	
0200015.	83a 7.00%, SPI FI - CARVM (1993).....	459,495	XXX	459,495	XXX	
0200016.	83a 7.25%, SPI FI - CARVM (1987, 1995).....	1,399,033	XXX	1,399,033	XXX	
0200017.	83a 7.50%, SPI FI - CARVM (1989).....		XXX		XXX	
0200018.	83a 7.75%, SPI FI - CARVM (1988, 1992).....	572,139	XXX	572,139	XXX	
0200019.	83a 8.00%, SPI FI - CARVM (1987).....	384,520	XXX	384,520	XXX	
0200020.	83a 8.25%, SPI FI - CARVM (1990-1991).....	1,225,864	XXX	1,225,864	XXX	
0200021.	83a 8.75%, SPI FI - CARVM (1988-1989).....	889,788	XXX	889,788	XXX	
0200022.	83a 9.25%, SPI FI - CARVM (1986).....	264,675	XXX	264,675	XXX	
0200023.	83a 11.00%, SPI FI - CARVM (1985).....	21,239	XXX	21,239	XXX	
0200024.	83a 11.25%, SPI FI - CARVM (1984).....	35,169	XXX	35,169	XXX	
0200025.	83a 6.25%, DUE FI - CARVM (1988-1989).....	240,087	XXX	240,087	XXX	
0200026.	83a 6.50%, DUE FI - CARVM (1986).....	2,319,500	XXX	2,319,500	XXX	
0200027.	83a 6.75%, DUE FI - CARVM (1996-1997).....	9,649,902	XXX	9,649,902	XXX	
0200028.	83a 7.00%, DUE FI - CARVM (1993).....	2,943,112	XXX	2,943,112	XXX	
0200029.	83a 7.25%, DUE FI - CARVM (1987, 1995).....	4,438,010	XXX	4,438,010	XXX	
0200030.	83a 7.50%, DUE FI - CARVM (1989).....	46,590	XXX	46,590	XXX	
0200031.	83a 7.75%, DUE FI - CARVM (1988, 1992).....	3,226,647	XXX	3,226,647	XXX	
0200032.	83a 8.00%, DUE FI - CARVM (1987).....	898,823	XXX	898,823	XXX	
0200033.	83a 8.25%, DUE FI - CARVM (1990-1991).....	5,523,376	XXX	5,523,376	XXX	
0200034.	83a 8.75%, DUE FI - CARVM (1988-1989).....	3,223,842	XXX	3,223,842	XXX	
0200035.	83a 9.25%, DUE FI - CARVM (1986).....	210,393	XXX	210,393	XXX	
0200036.	83a 11.00%, DUE FI - CARVM (1984).....	26,055	XXX	26,055	XXX	
0200037.	83a 11.25%, DUE FI - CARVM (1985).....	58,679	XXX	58,679	XXX	
0200038.	A2000 6.25%, SPI FI - CARVM (98-99).....	1,153,829	XXX	1,153,829	XXX	
0200039.	A2000 6.25%, DUE FI - CARVM (98-99).....	10,354,870	XXX	10,354,870	XXX	
0200040.	A2000 7.00%, SPI FI - CARVM (2000).....	1,532,492	XXX	1,532,492	XXX	
0200041.	A2000 7.00%, DUE FI - CARVM (2000).....	6,073,647	XXX	6,073,647	XXX	
0200042.	A2000 6.75%, SPI FI - CARVM (2001).....	1,578,771	XXX	1,578,771	XXX	
0200043.	A2000 6.75%, DUE FI - CARVM (2001).....	8,911,900	XXX	8,911,900	XXX	
0200044.	A2000 6.50%, SPI FI - CARVM (2002).....	2,772,598	XXX	2,772,598	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1		2	3	4	5	6
Valuation Standard		Total	Industrial	Ordinary	Credit (Group and Individual)	Group
0200045.	A2000 6.50%, DUE FI - CARVM (2002)	8,184,584	XXX	8,184,584	XXX	
0200046.	A2000 6.00%, SPI FI - CARVM (2003)	2,370,116	XXX	2,370,116	XXX	
0200047.	A2000 6.00%, DUE FI - CARVM (2003)	5,844,046	XXX	5,844,046	XXX	
0200048.	A2000 5.50%, SPI FI - CARVM (2004)	2,754,417	XXX	2,754,417	XXX	
0200049.	A2000 5.50%, DUE FI - CARVM (2004)	6,802,898	XXX	6,802,898	XXX	
0200050.	A2000 5.25%, SPI FI - CARVM (2005-2006) NB	3,545,402	XXX	3,545,402	XXX	
0200051.	A2000 5.25%, DUE FI - CARVM (2005-2006) NB	16,438,951	XXX	16,438,951	XXX	
0299997. Totals (Gross)		1,530,215,121	XXX	1,239,434,726	XXX	290,780,395
0299998. Reinsurance ceded		661,743	XXX	424,676	XXX	237,067
0299999. Totals (Net)		1,529,553,378	XXX	1,239,010,050	XXX	290,543,328
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:						
0399997. Totals (Gross)						
0399998. Reinsurance ceded						
0399999. Totals (Net)						
ACCIDENTAL DEATH BENEFITS:						
0400001.	59 ADB WITH 58 CSO 3% NB	9,448		9,448		
0400002.	59 ADB TBL 3.5% CRF (71-93)	60		60		
0499997. Totals (Gross)		9,508		9,508		
0499998. Reinsurance ceded		60		60		
0499999. Totals (Net)		9,448		9,448		
DISABILITY-ACTIVE LIVES:						
0500001.	52 INTERCO WITH 58 CSO 2.5%	117,546		117,546		
0500002.	52 INTERCO WITH 58 CSO 3.5%	3,607		3,607		
0500003.	52 DIS TBL 3.5% CRF (71-93)	1,511		1,511		
0599997. Totals (Gross)		122,664		122,664		
0599998. Reinsurance ceded		2,836		2,836		
0599999. Totals (Net)		119,828		119,828		
DISABILITY-DISABLED LIVES:						
0600001.	52 INTERCO WITH 58 CSO 2.5%	605,047		605,047		
0600002.	1964 CDT 3% CRF	24,707		24,707		
0699997. Totals (Gross)		629,754		629,754		
0699998. Reinsurance ceded		55,648		55,648		
0699999. Totals (Net)		574,106		574,106		
MISCELLANEOUS RESERVES						
0700001.	Non-deduction Reserves	14,207		14,207		
0700002.	IPC	17,238		17,225		13
0700003.	CV in excess	8,716		8,716		
0700004.	Minimum Death Benefit Guarantee - Variable Annuity	371,305		371,305		
0700005.	Minimum Death Benefit Guarantee - Variable Life	426,211		426,211		
0700006.	Deficiency reserves	3,240,907		3,240,907		
0700007.	Substandard Reserve	468,850		68,850		400,000
0799997. Totals (Gross)		4,547,434		4,147,421		400,013
0799998. Reinsurance ceded		482,647		82,634		400,013
0799999. Totals (Net)		4,064,787		4,064,787		
9999999. Totals (Net) - Page 3, Line 1		1,733,136,345		1,401,607,150		331,529,195



1.1.	Has the reporting entity ever issued both participating and non-participating contracts?.....	Yes []	No [X]
1.2.	If not, state which kind is issued		
	Non-participating		
2.1.	Does the reporting entity at present issue both participating and non-participating contracts?	Yes []	No [X]
2.2.	If not, state which kind is issued		
	Non-participating		
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes [X]	No []
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the Instructions.		
4.	Has the reporting entity any assessment or stipulated premium contracts in force?	Yes []	No [X]
4.1	Amount of insurance?.....	\$	
4.2	Amount of reserve?.....	\$	
4.3	Basis of reserve:		
			
4.4	Basis of regular assessments:		
			
4.5	Basis of special assessments:		
			
4.6	Assessments collected during the year	\$	
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.		
			
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes []	No [X]
6.1	If so, state the amount of reserve on such contracts on the basis actually held:.....	\$	
6.2	That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:.....	\$	
	Attach statement of methods employed in their valuation.		
7.	Does the reporting entity have any Synthetic GIC contracts, or agreements in effect as of December 31 of the current year?	Yes []	No [X]
7.1	If yes, state the total dollar amount of assets covered by these contracts or agreements?.....	\$	
7.2	Specify the basis (fair value, amortized cost, etc.) for determining the amount:		
			
7.3	State the amount of reserves established for this business:.....	\$	
7.4	Identify where the reserves are reported in the blank:		
			

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 - Subtotal (Page 7, Line 6)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 - Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)	NONE		
0399999 - Subtotal	XXX	XXX	
9999999 - Total (Column 4 only)			

EXHIBIT 6 - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserve									
2. Additional contract reserves (a)	149,953,893				7,020,200	142,933,693			
3. Additional actuarial reserves-Asset/Liability analysis									
4. Reserve for future contingent benefits									
5. Reserve for rate credits									
6. Aggregate write-ins for reserves									
7. Totals (Gross)	149,953,893				7,020,200	142,933,693			
8. Reinsurance ceded	48,853,098					48,853,098			
9. Totals (Net)	101,100,795				7,020,200	94,080,595			
CLAIM RESERVE									
10. Present value of amounts not yet due on claims	23,074,067				11,281,474	11,792,593			
11. Additional actuarial reserves-Asset/Liability analysis									
12. Reserve for future contingent benefits									
13. Aggregate write-ins for reserves									
14. Totals (Gross)	23,074,067				11,281,474	11,792,593			
15. Reinsurance ceded	1,802,703				6,516	1,796,187			
16. Totals (Net)	21,271,364				11,274,958	9,996,406			
17. TOTAL (Net)	122,372,159				18,295,158	104,077,001			
18. TABULAR FUND INTEREST	5,485,043				830,653	4,654,390			
DETAILS OF WRITE-INS									
0601.									
0602.									
0603.									
0698. Summary of remaining write-ins for Line 6 from overflow page									
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)									
1301.									
1302.									
1303.									
1398. Summary of remaining write-ins for Line 13 from overflow page									
1399. TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)									

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	8,686,885		8,686,827			58
2. Deposits received during the year	381,052		380,726			326
3. Investment earnings credited to the account	454,129		454,127			2
4. Other net change in reserves	1,138,691		1,138,689			2
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	3,097,247		3,096,921			326
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	7,563,510		7,563,448			62
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	62					62
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(62)					(62)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	7,563,448		7,563,448			

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year											
		1	2	Ordinary		6	Group		Accident and Health		
				3	4		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
	1.1 Direct										
	1.2 Reinsurance assumed										
	1.3 Reinsurance ceded										
	1.4 Net										
2. In course of settlement:											
2.1 Resisted	2.11 Direct										
	2.12 Reinsurance assumed										
	2.13 Reinsurance ceded										
	2.14 Net			(b)	(b)	(b)	(b)				
2.2 Other	2.21 Direct	4,940,280		4,091,300							848,980
	2.22 Reinsurance assumed										
	2.23 Reinsurance ceded	1,415,172		1,361,647							53,525
	2.24 Net	3,525,108		(b) 2,729,653	(b)	(b)	(b)		(b)	(b)	(b) 795,455
3. Incurred but unreported:											
	3.1 Direct	625,531		625,531							
	3.2 Reinsurance assumed	234,384		234,384							
	3.3 Reinsurance ceded	94,755		94,755							
	3.4 Net	765,160		(b) 765,160	(b)	(b)	(b)		(b)	(b)	(b)
4. TOTALS	4.1 Direct	5,565,811		4,716,831							848,980
	4.2 Reinsurance assumed	234,384		234,384							
	4.3 Reinsurance ceded	1,509,927		1,456,402							53,525
	4.4 Net	4,290,268	(a)	(a) 3,494,813		(a)	(a)				795,455

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ in Column 2, \$ in Column 3 and \$ in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$ 574,106

Individual Annuities \$, Credit Life (Group and Individual) \$, and Group Life \$, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$, Credit (Group and Individual) Accident and Health \$, and Other Accident and Health \$ 21,274,364 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

	PART 2 - Incurred During the Year										
	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	82,882,757		14,142,809	53,329,595			355,532	8,303,675			6,751,146
1.2 Reinsurance assumed	272,408		272,408								
1.3 Reinsurance ceded	3,135,148		2,316,009								819,139
1.4 Net	(d) 80,020,017		12,099,208	53,329,595			355,532	8,303,675			5,932,007
2. Liability December 31, current year from Part 1:											
2.1 Direct	5,565,811		4,716,831								848,980
2.2 Reinsurance assumed	234,384		234,384								
2.3 Reinsurance ceded	1,509,927		1,456,402								53,525
2.4 Net	4,290,268		3,494,813								795,455
3. Amounts recoverable from reinsurers December 31, current year	171,706		171,706								
4. Liability December 31, prior year:											
4.1 Direct	3,582,550		2,207,845								1,374,705
4.2 Reinsurance assumed	166,365		166,365								
4.3 Reinsurance ceded	1,541,002		1,478,281								62,721
4.4 Net	2,207,913		895,929								1,311,984
5. Amounts recoverable from reinsurers December 31, prior year	159,267		159,267								
6. Incurred benefits:											
6.1 Direct	84,866,018		16,651,795	53,329,595			355,532	8,303,675			6,225,421
6.2 Reinsurance assumed	340,427		340,427								
6.3 Reinsurance ceded	3,116,512		2,306,569								809,943
6.4 Net	82,089,933		14,685,653	53,329,595			355,532	8,303,675			5,415,478

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
\$ in Line 6.1 and \$ in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
\$ in Line 6.1 and \$ in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ in Line 1.1, \$ in Line 1.4.
\$ in Line 6.1 and \$ in Line 6.4.

(d) Includes \$ premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D).....			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income.....			
4.3 Properties held for sale			
5. Cash, (Schedule-E, Part 1), cash equivalents (Schedule-E, Part 2) and short-term investments (Schedule DA).....			
6. Contract loans		579	579
7. Other invested assets (Schedule BA)			
8. Receivables for securities			
9. Aggregate write-ins for invested assets			
10. Subtotals, cash and invested assets (Lines 1 to 9)		579	579
11. Title plants (for Title insurers only).....			
12. Investment income due and accrued			
13. Premiums and considerations:			
13.1 Uncollected premiums and agents' balances in the course of collection	29,006	35,840	6,834
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due.....			
13.3 Accrued retrospective premium.....			
14. Reinsurance:			
14.1 Amounts recoverable from reinsurers			
14.2 Funds held by or deposited with reinsured companies			
14.3 Other amounts receivable under reinsurance contracts			
15. Amounts receivable relating to uninsured plans			
16.1 Current federal and foreign income tax recoverable and interest thereon			
16.2 Net deferred tax asset.....	23,924,532	35,475,082	11,550,550
17. Guaranty funds receivable or on deposit			
18. Electronic data processing equipment and software.....			
19. Furniture and equipment, including health care delivery assets.....	131,095	128,100	(2,995)
20. Net adjustment in assets and liabilities due to foreign exchange rates			
21. Receivables from parent, subsidiaries and affiliates			
22. Health care and other amounts receivable.....			
23. Aggregate write-ins for other than invested assets	4,030	237,263	233,233
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23).....	24,088,663	35,876,864	11,788,201
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....			
26. Total (Lines 24 and 25)	24,088,663	35,876,864	11,788,201
DETAILS OF WRITE-INS			
0901.			
0902.			
0903.			
0998. Summary of remaining write-ins for Line 9 from overflow page			
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)			
2301.			
2302. Miscellaneous assets.....	4,030	6,439	2,409
2303. Prepaid reinsurance.....		230,824	230,824
2398. Summary of remaining write-ins for Line 23 from overflow page			
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	4,030	237,263	233,233

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices
The accompanying financial statements of RiverSource Life Insurance Co. of New York (“the Company” or “RiverSource Life of NY”) have been prepared in conformity with accounting practices prescribed or permitted by the State of New York. New York has incorporated the National Association of Insurance Commissioners, (NAIC) Accounting Practices and Procedures Manual as a component of its prescribed statutory accounting principles (SAP).

B. Use of Estimates in the Preparation of the Financial Statements
The preparation of financial statements in conformity with SAP requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes, exhibits and schedules. Actual results may differ from these estimates.

C. Accounting Policy
Premium revenue
Universal life-type insurance premiums and annuity considerations are recognized as revenue when received. Premiums on other life insurance contracts are recognized as revenue on the anniversary date of the contracts. Premiums on accident and health insurance contracts are recognized as revenue over the contract period. Funds received on contracts that do not have mortality or morbidity risks are reported as liabilities on deposit - type contracts, not as revenue.

Liabilities for future policy benefits
Liabilities for single premium and installment deferred annuities are based on the Commissioners Annuity Reserve Valuation Method at interest rates ranging from 4.50 percent to 10 percent. Liabilities for universal life-type insurance policies are based on the Commissioners Reserve Valuation Method or Net Single Premium Method at interest rates ranging from 3 percent to 6 percent and the 1958 CSO and 1980 CSO Mortality Tables.

Liabilities for fixed annuities in a benefit status are based on the 1949a Annuity Table with interest at 3.5 percent, the 1971 Individual Annuity Table with interest at 6 percent or 4 percent, the 1971 Group Annuity Table with interest at 6 percent, the 1983a Table with various interest rates ranging from 6.25 percent to 11.25 percent, or the Annuity 2000 Table with interest rates ranging from 5.25 percent to 7.00 percent.

Liabilities for future benefits on traditional life insurance have generally been computed by the net level premium or Commissioners Reserve Valuation Method, based on the 1941 CSO, 1958 CSO, 1980 CSO, or 2001 CSO Mortality Tables with interest at various rates ranging from 3 percent to 5.5 percent.

Liabilities for future disability income policy benefits have been computed using the net level premium or two year full preliminary term method, based on the 1964 Commissioners Disability Table with the 1958 Commissioners Standard Ordinary Mortality Table at 3 percent interest or the 1985 Commissioners Individual Disability Table A with the 1980 Commissioners Standard Ordinary Mortality Table from 3 percent to 5 percent interest.

Liabilities for future benefits on long-term care insurance have been computed principally by the two year or one year full preliminary term method, using morbidity rates based on the 1985 National Nursing Home Survey, mortality rates based on the 1983a Table or the 1983 GAM table, lapse rates based on company experience and an interest rate from 3 percent to 5 percent.

Reinsurance
Generally, RiverSource Life of NY reinsures 90% of the death benefit liability related to variable universal and term life insurance products. RiverSource Life of NY began reinsuring risks at this level during 2002 for term life insurance and 2003 for variable and universal life insurance. Policies issued prior to these dates are not subject to these same reinsurance levels. The maximum amount of life insurance risk retained by RiverSource Life of NY is normally \$750,000 on any policy insuring a single life and \$1.5 million on any flexible premium survivorship variable life policy. For existing LTC policies issued after 1995, RiverSource Life of NY retained 50% of the risk and ceded the remaining 50% of the risk to Genworth Life Insurance Company of New York. Risk on variable life and universal life policies is reinsured on a yearly renewable term basis. Risk on recent term life and LTC policies is reinsured on a coinsurance basis.

RiverSource Life of NY retains all risk for new claims on disability income contracts. RiverSource Life of NY also retains all accidental death benefit and almost all waiver of premium risk.

Separate account business
The separate account assets and liabilities represent funds held for the exclusive benefit of the variable annuity and variable life insurance contract owners. The Company receives mortality and expense risk fees from the separate accounts.

The Company makes contractual mortality assurances to the variable annuity contract owners that the net assets of the separate accounts will not be affected by future variations in the actual life expectancy experience of the annuitants and beneficiaries from the mortality assumptions implicit in the annuity contracts. The Company makes periodic fund transfers to, or withdrawals from, the separate account assets for such actuarial adjustments for variable annuities that are in the benefit payment period. The Company also guarantees that the rates at which administrative fees are deducted from contract funds will not exceed contractual maximums.

For variable life insurance, the Company guarantees that the rates at which insurance charges and administrative fees are deducted from contract funds will not exceed contractual maximums. The Company also guarantees that the death benefit will continue payable at the initial level regardless of investment performance to a certain age so long as minimum premium payments are made.

- In addition, the Company uses the following accounting policies:
- (1) Short-term investments are stated at amortized cost and accounted for in the same manner as similar long-term investments except that any premium or discount is amortized on a straight-line basis to maturity.
 - (2) Bonds not backed by other loans are carried at amortized cost with premium or discount amortized using the scientific amortization method. Bonds purchased at par are carried at cost. Bonds with a NAIC designation of 6 are reported at the lower of amortized cost or fair value.
 - (3) Common stocks, if owned, are carried at market with changes in market value recorded as unrealized gain or loss.
 - (4) Preferred stocks, if any, are carried at cost.
 - (5) Mortgage loans on real estate are stated at the unpaid principle balance less any allowance for other than temporary impairments, if applicable.
 - (6) Pass-through loan-backed bonds and structured securities are carried at amortized cost using the scientific amortization method and include anticipated prepayments. Changes in estimated cash flow and in coupon interest cash flows from original purchase assumptions are accounted for using the prospective method for CMO residual, structures securities, adjusted rate pass-through loan-backed bonds and adjustable rate structured securities. The retrospective method is used for all other pass-through loan-backed and structured securities.
 - (7) The Company has no investments in subsidiaries, controlled or affiliated companies.
 - (8) The Company has no investments in joint ventures, partnerships, and limited liability companies.
 - (9) The Company has no derivative instruments.
 - (10) The Company does not anticipate investment income as a factor in the premium deficiency calculation.

NOTES TO FINANCIAL STATEMENTS

- (11) Claim reserves for both future benefit payments and waived premiums are held for each known open claim and are calculated using tabular methods. An additional reserve for claims incurred but not reported is determined from multiple years of historical claim lag experience (updated at least annually). Claim liabilities are held for payments potentially due but unpaid as of the valuation date on known open claims. A claim administration expense reserve based on a review of actual expenses in relation to claim payments is also held.

(12) The Company has not modified its capitalization policy.

(13) Not applicable
2. Accounting Changes and Corrections of Errors

None
3. Business Combinations and Goodwill

A. Statutory Purchase Method

Not applicable

B. Statutory Merger

(1) On December 31, 2006, American Centurion Life Assurance Company (“American Centurion Life”) merged with and into IDS Life Insurance Company of New York (“IDS Life of New York”). As a result of the merger, American Centurion Life ceased to exist and its property and obligations became the property and obligations of IDS Life of New York. Immediately following the merger, IDS Life of New York changed its name to RiverSource Life Insurance Co. of New York.

(2) The transaction was accounted for as a statutory merger. Pursuant to Statement of Statutory Accounting Principles No. 3-*Accounting Changes and Corrections of Errors* (SSAP No. 3), prior period amounts in RiverSource Life Insurance Co. of New York have been restated as if the merger occurred January 1, 2005.

(3) There were no stocks issued as a result of the mergers.

(4) Pre-merger separate company revenue, net income and other surplus adjustments for the nine months ended September 30, 2006 were:

\$ in millions	Revenue	Net Income	Other Changes to Surplus, net
IDS Life Insurance Company of New York	\$ 543.9	\$ 22.0	\$ (22.1)
American Centurion Life Assurance Company	\$ 72.9	\$ 6.6	\$ (0.8)

(5) No adjustments were made directly to the surplus of IDS Life Insurance Company of New York as a result of the mergers.
4. Discontinued Operations

Not applicable
5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2006 were: 6.390% and 5.480%.

(2) During 2006, the Company did not reduce interest rates on any outstanding mortgage loans.

(3) The maximum percentage of any one loan to the value of security at the time of loan, exclusive of insured or guaranteed or purchase money mortgage was: 80%.

(4) At December 31, 2006, the Company held no mortgages with interest more than 180 days past due.

2006

2005

(5) Taxes, assessments and any amounts advanced and not included in the mortgage loan total\$—\$—

(6) Impaired loans with related allowance for credit losses—2,150,659

a. Related allowances for credit losses

—500,000

(7) Impaired loans without an allowance for credit losses—

(8) Average recorded investment in impaired loans—1,075,330

(9) Interest income recognized during the period the loans were impaired—9,409

(10) Amount of interest income was recognized using a cash-basis method during the period the loans were impaired.—

(11) Previous year end allowance for credit losses\$(500,000)\$—

Additions charged to operations

—(500,000)

Write downs

—

Recoveries

500,000—

Current year end allowance for credit losses

\$—\$(500,000)

(12) Interest accrual is stopped when a mortgage is 90 days delinquent. Income received during the 90+ delinquent period is collected on a cash basis until the loan is brought current and then is returned to a normal accrual status.

B. Debt Restructuring

None

C. Reverse Mortgages

None

D. Loan-Backed Securities

Prepayment assumptions for pass-through, loan-backed bonds and structured securities are based on financial information provided by a licensed data provider. These assumptions are consistent with the current interest rate and economic environment. The retrospective method is used to value all types of these securities except in a situation where rate changes result in recalculation of the effective yield. The recalculated yield is used to amortize the investment as of the rate change date.

E. Repurchase Agreements

None

F. Real Estate

None

G. Low Income Housing Tax Credits

None
6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company held no investments in joint ventures, partnerships or limited liability companies that exceed 10% of the admitted assets.

B. Not Applicable.

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

- A. Due and accrued interest is excluded from investment income when the company determines a bond is in default.
- B. There is no excluded investment income as of December 31, 2006.

8. Derivative Instruments

None

9. Income Taxes

- A. The components of the net deferred tax asset/liability at December 31, 2006 and December 31, 2005 are as follows:

	2006	2005
(1) Deferred tax assets (DTA), gross admitted and nonadmitted	\$ 30,295,776	\$ 39,903,652
(2) Deferred tax liabilities (DTL)	543,522	754,264
(3) DTA nonadmitted	23,924,532	35,475,084
(4) Net admitted DTA	\$ 5,827,722	\$ 3,674,304
(5) (Decrease) in DTA nonadmitted	\$ (11,550,550)	\$ (24,972,057)

- B. A portion of the Company’s income earned prior to 1984 was not subject to current taxation but was accumulated, for tax purposes, in a “policyholders’ surplus account”. At December 31, 2006, the Company no longer had a policyholders’ surplus account. The American Jobs Creation Act of 2004, which was enacted on October 22, 2004, provided a two-year suspension of the tax on policyholders’ surplus account distributions. The Company has made distributions which will not be subject to tax under the two-year suspension of \$1,081,761. Previously, the policyholders’ surplus account was only taxable if dividends to shareholders' exceeded the shareholders' surplus account and/or the Company was liquidated. Deferred taxes had not been previously established.

- C. Current income taxes incurred consist of the following:

	2006	2005
Current year expense	\$ 17,372,132	\$ 13,232,088
Prior year audit settlement	121,206	-
Prior year adjustment of current liability	(63,612)	-
Tax credits	(300,000)	-
Prior year over-accrual of tax reserves	(1,734, 657)	(906,859)
Current federal income taxes incurred	\$ 15,395,069	\$ 12,325,229

DTAs	2006	2005
Deferred acquisition costs	\$ 15,686,206	\$ 14,955,367
Reserves	12,650,833	20,026,605
Investments	1,145,561	3,223,565
Accrued liabilities	813,176	1,265,059
Other	-	433,056
Total gross DTAs	30,295,776	\$ 39,903,652
Less: DTAs nonadmitted	23,924,532	35,475,084
Admitted DTAs	6,371,244	\$ 4,428,568

DTLs		
Other	\$ 543,522	\$ 754,264
Total DTLs	\$ 543,522	\$ 754,264
Net admitted DTA	\$ 5,827,722	\$ 3,674,304

The change in net DTAs is comprised of the following:

	2006	2005	Change
Gross DTAs	\$ 30,295,776	\$ 39,903,652	\$ (9,607,876)
Less: Total DTLs	543,522	754,264	(210,742)
Net DTAs in excess of DTLs	\$ 29,752,254	\$ 39,149,388	\$ (9,397,134)
Tax effect on unrealized gains			-
Change in DTAs			\$ (9,397,134)

NOTES TO FINANCIAL STATEMENTS

- D. The provision for federal income taxes incurred is different from that which would be obtained by applying the enacted federal income tax rate to income before taxes. The significant items causing this difference are as follows:

	Amount	Tax	Effective Rate
Net gains from operations before federal income taxes	\$ 75,752,645		
Realized capital gains	3,936,292		
Income before taxes	\$ 79,688,937	\$ 27,891,128	35.0%
Permanent differences:			
Adjustment to gross DTA	848,983	297,144	0.4%
Adequacy reserve for tax	-	121,206	0.2%
Foreign tax addback	300,000	105,000	0.1%
Nonadmitted assets	237,651	83,178	0.1%
Prior period adjustment for current liability	-	(63,612)	(0.1)%
Provisions to return adjustment	(272,307)	(95,307)	(0.1)%
Amortization of IMR	(735,730)	(257,506)	(0.3)%
FTC Credit	-	(300,000)	(0.4)%
Foreign tax credit adjustment	-	(341,841)	(0.4)%
Dividends received deduction	(7,365,600)	(2,577,960)	(3.3)%
Other	(197,791)	(69,227)	(0.1)%
Total effective tax		\$ 24,792,203	31.1%
Federal and foreign income taxes incurred		\$ 15,395,069	19.3%
Change in net deferred income taxes		9,397,134	11.8%
Total statutory income tax		\$ 24,792,203	31.1%

- E. (1) At December 31, 2006, the Company had no operating loss carryforwards. The Company has net capital loss carryforwards which expire as follows:

	Capital Loss Carryforward	Tax Effect (35%)
2009	\$ 5,794,820	\$ 2,028,187

- (2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

2006:	\$ 15,273,863
2005:	\$ 12,325,230
2004:	\$ 15,665,403

- F. (1) The Company filed two federal income tax returns for 2005. For the period January 1, 2005 through September 30, 2005, the Company's return was consolidated with the following entities: RiverSource Life Insurance Company, American Enterprise Life Insurance Company, American Partners Life Insurance Company, American Centurion Life Assurance Company, Ameriprise Financial, Inc. and American Express Company and its other subsidiaries. For the period October 1, 2005 through December 31, 2005 and the year ending December 31, 2006, the Company's return is consolidated with the following entities: RiverSource Life Insurance Company, American Enterprise Life Insurance Company, American Partners Life Insurance Company, and American Centurion Life Assurance Company.
- (2) The method of allocation among the companies is subject to written agreement, approved by the Board of Directors. Allocation is based upon separate return calculations with current credit for net losses to the extent they are utilized by the consolidated group. Inter-company tax balances are settled in the accordance with the terms of the written agreement.

10. Information Concerning Parent, Subsidiaries and Affiliates

- A. RiverSource Life of NY is a wholly-owned subsidiary of RiverSource Life Insurance Company ("RiverSource Life"). RiverSource Life is a wholly-owned subsidiary of Ameriprise Financial, Inc. ("Ameriprise Financial"). Ameriprise Financial was formerly a wholly-owned subsidiary of American Express Company ("American Express"). On February 1, 2005, the American Express Board of Directors announced its intention to pursue the disposition of 100% of its shareholdings in Ameriprise Financial (the "Separation") through a tax-free distribution to American Express shareholders. Effective as of the close of business on September 30, 2005, American Express completed the Separation and the distribution of the Ameriprise Financial common shares to American Express (the "Distribution") shareholders.
- B. In connection with the Distribution, Ameriprise Financial entered into certain agreements with American Express to effect the Separation and to define the responsibility for obligations arising before and after the date of the Distribution, including, among others, obligations relating to transition services, taxes, and employees. RiverSource Life of NY was allocated certain expenses incurred as a result of Ameriprise Financial becoming an independent company (as discussed below). RiverSource Life of NY's parent received a capital contribution of \$650 million from Ameriprise Financial during the third quarter of 2005 to support its financial strength ratings and to cover separation costs.

Separation Costs

Ameriprise Financial is in the process of developing certain independent facilities, systems, infrastructure and personnel to replace services it had access to from American Express. Ameriprise Financial has also made significant investments to develop its new brands and establish its ability, and the ability of its subsidiaries, to operate without access to American Express operational and administrative infrastructure. These initiatives have been costly to implement. In 2005, Ameriprise Financial developed an allocation policy for separation costs resulting in the allocation of certain costs to RiverSource Life that it considered to be a reasonable reflection of separation costs benefiting RiverSource Life of NY. These costs generally consist of allocated financial advisor and employee retention program costs, re-branding and marketing costs and costs to separate and reestablish technology platforms related to the separation and Distribution of Ameriprise Financial. RiverSource Life of NY was allocated \$2.8 million and \$3.9 million in pretax non-recurring separation costs in 2006 and 2005, respectively. These costs are reported in "General Insurance Expenses" in the Summary of Operations.

Dividends

On June 19, 2006, RiverSource Life of NY paid \$25.0 million in cash dividends to RiverSource Life (\$23 million from IDS Life of New York and \$2 million from American Centurion Life). On May 10, 2005, RiverSource Life of NY paid \$22.5 million in cash dividends to RiverSource Life.

- C. Not applicable.

- D. The following amounts for receivables from/payables to affiliates are included on the balance sheet:

	2006	2005
Receivable from affiliates	\$ 1.6 million	\$ 0.8 million
Payable to affiliates*	\$ 3.3 million	\$ 3.9 million

*reported as a component of "General expenses due or accrued"

These balances will be settled in the ordinary course of business.

NOTES TO FINANCIAL STATEMENTS

- E. The Company has not made any guarantees or undertakings for the benefit of any of its affiliates which result in a material contingent exposure of the Company's assets to liability.
- F. RiverSource Life of NY is in the process of updating all the existing intercompany agreements to coincide with the corporate actions described in footnote 3 (the merger and renaming of the life insurance company). The updated agreements that have been approved by the domiciliary states are listed below.

(1) "Participation Agreement", effective January 1, 2007, by and among RiverSource Life, RiverSource Life of NY, and RiverSource Distributors, Inc., under which RiverSource Distributors, Inc., in its role as principal underwriter for RiverSource Variable Portfolio Funds, allows for purchase and redemption of shares of certain RiverSource Variable Portfolio Funds on behalf of variable separate accounts sponsored by RiverSource Life and RiverSource Life of NY.

(2) "Principal Underwriter Agreement", effective December 31, 2006, between RiverSource Distributors, Inc. and RiverSource Life of NY, pursuant to which RiverSource Life of NY appoints RiverSource Distributors, Inc. to serve as principal underwriter for distribution and sale of RiverSource Life of NY variable annuities and variable life insurance products; authorizes RiverSource Distributors, Inc. to enter into selling agreements with retail broker dealer firms and provide wholesaling support services to such firms.

(3) "Wholesaling Agreement", effective January 1, 2007, between RiverSource Distributors, Inc. and RiverSource Life of NY, pursuant to which RiverSource Distributors, Inc. provides specified wholesaling services in connection with distribution of RiverSource Life of NY non-variable products including: providing insurance distributors with product information; developing and disseminating approved sales materials and strategies; sponsoring informational events; answering technical questions; new distributor acquisition, distributor account management and related services.

(4) "Selling Agreement", effective January 1, 2007, by and among Ameriprise Financial Services, Inc., RiverSource Distributors, Inc. and RiverSource Life of NY, pursuant to which RiverSource Life of NY and RiverSource Distributors, Inc. appoint and authorize Ameriprise Financial Services, Inc. to sell insurance policies and annuity contracts issued by RiverSource Life of NY including both variable and non-variable products.

(5) "Marketing Support Services Agreement", effective January 1, 2007, between Ameriprise Financial Services, Inc. and RiverSource Life of NY, pursuant to which RiverSource Life of NY compensates Ameriprise Financial Services, Inc. for its allocated share of expenses relating to maintaining a field organization including: establishing and maintaining a network of area sales offices; staffing of area offices; local marketing expenses; marketing and sales management; retail distribution services; incentive management programs; expenses related to pre-client ready advisors; field compensation and administration services; marketing programs; advice information services; and maintaining a financial services center.

(6) "Supplementary Agreement Number 4", effective November 1, 2006, by and among IDS Life Insurance Company of New York, Ameriprise India Private Limited and Ameriprise Financial, Inc., under which Ameriprise India Private Limited provides accounting, data-entry, data management, and information analysis activities for IDS Life Insurance Company of New York in accordance with an umbrella export agreement between Ameriprise Financial, Inc. and Ameriprise India Private Limited.

(7) "Management, Service, and Marketing Support Agreement", effective November 1, 2006, by and among IDS Life Insurance Company of New York, RiverSource Investments, LLC and RiverSource Service Corporation, under which RiverSource Investments, LLC and RiverSource Service Corporation agree to provide certain transfer agent, shareholder servicing, and support for the offer, sale, and servicing of shares in connection with separate account funds offered through variable contracts issued by IDS Life Insurance Company of New York.

(8) "Investment Management & Services Agreement", effective October 1, 2005, between IDS Life Insurance Company of New York and RiverSource Investments, LLC pursuant to which RiverSource Investments, LLC provides investment management services and advice with respect to the selection, purchase or sale of securities.
- In general, all agreements which American Centurion Life was a party to have been terminated, in recognition that those companies ceased to operate as separate legal entities on December 31, 2006 pursuant to a certain Termination Agreement by and among American Centurion Life and their affiliates effective December 31, 2006. Pursuant to the Termination Agreement, any rights or obligations of American Centurion Life that survive in accordance with the express terms of the agreements to which American Centurion Life is a party shall by operation of law be transferred to RiverSource Life of NY.
- G. Ameriprise Financial is considered the ultimate controlling party for future holding company filings. Refer to the organization chart at Schedule Y for disclosure of the other entities within the holding company group.

H. Not applicable

I. Not applicable

J. Not applicable

K. Not applicable
11. Debt
- A. Capital Notes
None

B. Other Debt
None
12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
- A. Defined Benefit Plan
Not applicable

B. Defined Contribution Plans
The Company participates in defined contribution pension plans of Ameriprise Financial which cover all employees who have met certain employment requirements. Company contributions to the plans are a percent of either each employee's eligible compensation or basic contributions. Costs of these plans charged to operations in 2006 and 2005 were \$142,706 and \$127,971, respectively.

C. Multiemployer Plans
Not Applicable
- 19.4

NOTES TO FINANCIAL STATEMENTS

- D.

Consolidated/Holding Company Plans

The Company participates in the Ameriprise Financial Retirement Plan which covers all permanent employees age 21 and over who have met certain employment requirements. Employer contributions to the plan are based on participants' age, years of service and total compensation for the year. Funding of retirement costs for this plan complies with the applicable minimum funding requirements specified by ERISA. The Company's share of the total net periodic pension cost in 2006 and 2005 was \$97,899 and \$74,908, respectively.

The Company has a "Sales Benefit Plan" which is an unfunded, noncontributory retirement plan for all eligible financial advisors. Total plan costs for 2006 and 2005, which are calculated on the basis of commission earnings of the individual financial advisors, were \$16,057 and \$49,334 respectively.

The Company also participates in defined benefit health care plans of Ameriprise Financial that provide health care and life insurance benefits to retired employees and retired financial advisors. The plans include participant contributions and service related eligibility requirements. Upon retirement, such employees are considered to have been employees of Ameriprise Financial. Ameriprise Financial expenses these benefits and allocates the expenses to its subsidiaries. The Company's share of post retirement benefits was \$0 in both 2006 and 2005.

The Company also participates in the Ameriprise Financial 2005 Incentive Compensation Plan. Employees, directors and independent contractors are eligible to receive incentive awards including stock options, restricted stock awards, restricted stock units, performance shares and similar awards designed to comply with the applicable federal regulations and laws of jurisdiction. The expense for incentive awards for 2006 and 2005 was \$78,344 and \$54,516, respectively.
- E.

Postemployment Benefits and Compensated Absences

Not Applicable
13.

Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

(1)

The Company has 200,000 shares of common stock authorized, issued and outstanding. All shares have a \$10 par value.

(2)

Not applicable

(3)

The laws of the State of New York contain restrictions regarding the amount of dividend distributions which may be made by insurers domiciled in New York. These restrictions relate to the amount of capital and surplus of the Company and in certain circumstances require advance approval from the New York Superintendent of Insurance.

(4)

Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

(5) – (8)

Not applicable

(9)

The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses): None

(10) – (12)

Not applicable
14.

Contingencies

A.

Contingent Commitments

The Company had no contingent liabilities at December 31, 2006.

B.

Assessments

None

C.

Gain Contingencies

The Company has no gain contingencies

D.

All Other Contingencies

The Securities and Exchange Commission, the National Association of Securities Dealers and several state authorities have brought proceedings challenging several mutual fund and variable product financial practices, generally including suitability, late trading, market timing and disclosure of revenue sharing arrangements. RiverSource Life of NY and its affiliate have received requests for information and have been contacted by regulatory authorities concerning its practices and are cooperating fully with these inquiries.

RiverSource Life of NY and its affiliate are involved in a number of other legal and arbitration proceedings concerning matters arising in connection with the conduct of their respective business activities. In addition, RiverSource Life of NY is subject to periodic state insurance department regulatory action, through examinations or other proceedings. RiverSource Life of NY believes that it is not a party to, nor are any of its properties the subject of, any pending legal, arbitration or regulatory proceedings that would have a material adverse effect on its financial condition, results of operations or liquidity. However, it is possible that the outcome of any such proceedings could have a material impact on results of operations in any particular reporting period as the proceedings are resolved.
15.

Leases

Not applicable
16.

Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable
17.

Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities

Not applicable
18.

Gain or Loss to the Reporting Entity from Uninsured A & H Plans and the Uninsured Portion of Partially Insured Plans

Not applicable
19.

Direct Premium Written by Managing General Agents/Third Party Administrators

Not applicable
20.

September 11 Events

None
21.

Other Items

A.

Extraordinary Items

None

B.

Troubled Debt Restructuring: Debtors

Not applicable

C.

Assets in the amount of \$1,329,646 and \$1,337,510 at December 31, 2006 and 2005, respectively, were on deposit with government authorities as required by law.

D.

Uncollectible accounts

None

E.

Business Interruption Insurance Recoveries

None

19.5

NOTES TO FINANCIAL STATEMENTS

22. Subsequent Events
None
23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

1. Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?
Yes () No (X)

2. Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?
Yes () No (X)

Section 2 – Ceded Reinsurance Report – Part A

1. Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes () No (X)

2. Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes () No (X)

Section 3 – Ceded Reinsurance Report – Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$-0-

2. Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?
Yes () No (X)

B. The company has no uncollectible reinsurance

C. The Company has no commuted reinsurance
24. Retrospectively Rated Contracts & Contracts Subject to Redetermination
Not applicable
25. Change in Incurred Losses and Loss Adjustment Expenses
Not applicable
26. Intercompany Pooling Arrangements
Not applicable
27. Structured Settlements
Not applicable
28. Health Care Receivables
Not applicable
29. Participating Policies
Not applicable
30. Premium Deficiency Reserves
Not applicable
31. Reserves for Life and Deposit-Type Contracts

A. The Company waives the deduction of deferred fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Any surrender values promised in excess of the legally computed reserves are included in Exhibit 5, Line 0700003.

B. Additional premiums are charged for policies issued on substandard lives according to underwriting classification. The corresponding reserves held on such policies are calculated using the standard reserves plus unearned gross extra premium for policies with a flat extra premium and standard reserve, plus an additional approximate reserve based on multiple table reserves for policies issued with multiple table ratings.

C. As of December 31, 2006, the Company had \$476,238,796 of insurance in force for which gross premiums are less than net premiums according to the standard valuation set by the State of New York. Total reserves to cover the above insurance totaled \$3,240,907 at year end. These reserves are reported in Exhibit 5, Line 0700006. Through coinsurance agreements \$2,418,642 of this reserve is ceded to reinsurers.

D. The items on page 7, Tabular Interest, Tabular less Actual Reserve Released and Tabular Cost have all been determined by formula.

E. Actual interest is credited on accounts.

F. The release of the Asset Adequacy Reserves of \$22,000,000 previously held for American Centurion Life was also reported as “Other increases (net)” in the Analysis of Increase in Reserves.

NOTES TO FINANCIAL STATEMENTS

32. Analysis of Actuarial Reserves and Deposit Liabilities by Withdrawal characteristics

A.	Subject to discretionary withdrawal:	Amount	% of Total
(1)	With Market Value Adjustment	\$ -	0.0%
(2)	At book value less current surrender charge of 5% or more	285,112,808	7.6%
(3)	At fair value	2,217,036,663	58.9%
(4)	Total with adjustment or at market value	2,502,149,471	66.5%
(5)	At book value without adjustment **	1,124,481,055	29.9%
B.	Not subject to discretionary withdrawal	133,491,908	3.6%
C.	Total (gross)	\$ 3,760,122,434	100.0%
D.	Reinsurance ceded	(661,743)	
E.	Total (net)	\$ 3,759,460,691	

** Approximately \$261.67 million of these reserves are subject to withdrawal with a surrender charge that is contingent or less than 5% (but greater than 0%)

F.	Life, Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	\$ 1,529,553,378
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	-
(3)	Exhibit of Deposit-Type Contracts, Line 14, Column 1	7,563,448
(4)	Subtotal	\$ 1,537,116,826
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 02999999, Column 2	\$ 2,223,929,698
(6)	Exhibit 3, Line 03999999, Column 2	-
(7)	Page 3, Line 2, Column 3	-
(8)	Page 3, Line 3.1, Column 3	-
(9)	Page 3, Line 3.2, Column 3	-
(10)	Page 3, Line 3.3, Column 3	-
(11)	Subtotal	\$ 2,223,929,698
(12)	Combined Total	\$ 3,761,046,524

33. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2006 were as follows:

Type	(1) Gross	(2) Net of Loading
(1) Industrial	\$ -	\$ -
(2) Ordinary new business	369,835	2,090
(3) Ordinary renewal	2,180,202	871,838
(4) Credit Life	-	-
(5) Group Life	-	-
(6) Group Annuity	-	-
(7) Totals	\$ 2,550,037	\$ 873,928

34. Separate Accounts

A. General Nature and Characteristics of Separate Accounts Business

Most separate and variable accounts held by the company relate to variable annuities and variable life of a nonguaranteed return nature. The net investment experience of the separate account is credited directly to the policyholder and can be positive or negative. The assets and liabilities of these accounts are carried at market value.

Many of the variable annuity contracts generally provide an incidental death benefit approximately equal to the maximum of the account value, premium paid, or the account value as of the most recent 6th contract anniversary where the cost is priced into the product. Much of the variable annuity business provides an incidental death benefit of the maximum of account value or premium paid with the option to add an additional death benefit. The cost for these additional death benefits are priced into the product or added for a separate fee via a rider. The additional death benefits include:

- Maximum anniversary account value
- Maximum of [account value, premiums paid, 5 year ratchet]
- Maximum of [account value, premiums paid, 1 year ratchet]
- Gain Gross Up (40% if issue age < 70, 15% otherwise)
- A bonus (from 3.75% to 20%, depending on issue age and contract year) of amounts transferred over from a 1035 exchange

All of the death benefits listed above are adjusted for partial withdrawals. These guaranteed benefits reserves are held in Exhibit 5, Miscellaneous Reserves.

The Company also sells products with Guaranteed Living Benefits. These include Guaranteed Minimum Income Benefit (GMIB), Guaranteed Minimum Withdrawal Benefit (GMWB), Guaranteed Minimum Accumulation Benefit (GMAB), and Performance Credit (PC), which are described in the General Interrogatories. A GMWB for life benefit was added in 2006. The Guaranteed Living Benefits reserves are included in Exhibit 5, Annuities.

Variable life insurance products inforce are Single Premium Variable Life and Variable Universal Life. Single Premium Variable Life is not currently being sold. Variable life insurance guaranteed benefits are limited to Minimum Guaranteed Death Benefits. These typically last for the longer of 5 years (10 years on current product) or attained age 65 (age 70 on current product), subject to minimum premium payments. Joint life products may have longer periods. These guaranteed benefits reserves are held in Exhibit 5, Miscellaneous Reserves.

This business has been included in Column 4 of the table below.

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company is as follows:

	(1)	(2)	(3)	(4)	(5)
	Indexed	Nonindexed Guarantee Less than/Equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	TOTAL
(1) Premiums, considerations or deposits for year ended 12/31/2006	\$ -	\$ -	\$ -	\$ 542,935,554	\$ 542,935,554
Reserves at 12/31/2006					
(2) For accounts with assets at:					
a. Market Value	\$ -	\$ -	\$ -	\$ 2,522,378,110	\$ 2,522,378,110
b. Amortized Cost	-	-	-	-	-
c. Total Reserves	\$ -	\$ -	\$ -	\$ 2,522,378,110	\$ 2,522,378,110
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal	\$ -	\$ -	\$ -	\$ -	\$ -
b. With MV adjustment	-	-	-	-	-
c. At book value without MV adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At market value	-	-	-	2,515,485,075	2,515,485,075
e. At book value without MV adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	-	-	-	2,515,485,075	2,515,485,075
g. Not subject to discretionary withdrawal	-	-	-	6,893,035	6,893,035
h. Total (gross)	\$ -	\$ -	\$ -	\$ 2,522,378,110	\$ 2,522,378,110

B. Reconciliation of transfers to (from) Separate Accounts

1. Separate Account transfers	
a. Transfers to Separate Accounts (Separate Accounts statement, Page 4 line 1.4)	\$ 549,390,822
b. Less: Transfers from Separate Accounts (Separate Accounts statement, Page 4 line 10)	267,293,720
c. Net transfers to (from) Separate Accounts (a) – (b)	\$ 282,097,102
2. Reconciling adjustments	
a. Transfers due to purchase payment credits	\$ (5,147,753)
b. Contract and insurance charge	14,291,021
c. Policy loans disbursements	3,289,280
d. Policy loan repayments	(1,307,512)
3. Transfers as Reported in the Summary of Operations (Page 4, Line 26)	\$ 293,222,138

35. Loss/Loss Adjustment Expenses

The liability balance for unpaid accident and health claim adjustment expenses as of December 31, 2006 and December 31, 2005 was \$776,805 and \$815,284, respectively.

The Company incurred \$224,654 and paid \$263,132 of claim adjustment expenses in the current year, of which \$164,532 of the paid amount was attributable to insured or covered events of prior years.

The Company did not take into account anticipated salvage and subrogation when determining the liability.

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	1,461,413	.0.070	1,461,413	.0.070
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies				
1.22 Issued by U.S. government sponsored agencies	34,447,346	1.642	34,447,346	1.642
1.3 Foreign government (including Canada, excluding mortgaged-backed securities)	6,182,458	.0.295	6,182,458	.0.295
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations	1,994,972	.0.095	1,994,972	.0.095
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,001,245	.0.048	1,001,245	.0.048
1.43 Revenue and assessment obligations	4,000,000	.0.191	4,000,000	.0.191
1.44 Industrial development and similar obligations				
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	1,337,915	.0.064	1,337,915	.0.064
1.512 Issued or guaranteed by FNMA and FHLMC	136,073,643	.6.485	136,073,643	.6.485
1.513 All other	5,111,609	.0.244	5,111,609	.0.244
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	206,667,081	.9.849	206,667,081	.9.849
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521				
1.523 All other	241,220,896	11.496	241,220,896	11.496
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO)	927,375,404	44.197	927,375,404	44.197
2.2 Unaffiliated foreign securities	219,177,781	10.446	219,177,781	10.446
2.3 Affiliated securities				
3. Equity interests:				
3.1 Investments in mutual funds				
3.2 Preferred stocks:				
3.21 Affiliated				
3.22 Unaffiliated				
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated				
3.32 Unaffiliated				
3.4 Other equity securities:				
3.41 Affiliated				
3.42 Unaffiliated	137,177	.0.007	137,177	.0.007
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated				
3.52 Unaffiliated				
4. Mortgage loans:				
4.1 Construction and land development				
4.2 Agricultural				
4.3 Single family residential properties				
4.4 Multifamily residential properties				
4.5 Commercial loans	257,828,289	12.288	257,828,289	12.288
4.6 Mezzanine real estate loans				
5. Real estate investments:				
5.1 Property occupied by the company				
5.2 Property held for the production of income (including \$ of property acquired in satisfaction of debt)				
5.3 Property held for sale (including \$ property acquired in satisfaction of debt)				
6. Contract loans	33,836,815	1.613	33,836,815	1.613
7. Receivables for securities	96,297	.0.005	96,297	.0.005
8. Cash, cash equivalents and short-term investments	19,321,675	.0.921	19,321,675	.0.921
9. Other invested assets	1,003,857	0.048	1,003,857	0.048
10. Total invested assets	2,098,275,873	100.000	2,098,275,873	100.000

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?

Yes ☒ No ☐
- 1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes ☒ No ☐ NA ☐
- 1.3

State Regulating?

New York
- 2.1

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 ☐
- 2.2

If yes, date of change:

12/31/2006
- 3.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2002
- 3.2

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.

12/31/2002
- 3.3

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).

08/11/2005
- 3.4

By what department or departments?

New York State Insurance Department
- 4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.11

sales of new business?

Yes ☐ No ☒
- 4.12

renewals?

Yes ☐ No ☒
- 4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
- 4.21

sales of new business?

Yes ☒ No ☐
- 4.22

renewals?

Yes ☒ No ☐
- 5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☒ No ☐
- 5.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
American Centurion Life Assurance Company.....	77798.....	NY.....
.....		
.....		
.....		

- 6.1

Has the 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?

Yes ☐ No ☒
- 6.2

If yes, give full information
- 7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes ☐ No ☒
- 7.2

If yes,
- 7.21

State the percentage of foreign control;
- 7.22

State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney in fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
.....	
.....	
.....	
.....	
.....	

GENERAL INTERROGATORIES

- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [] No [X]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [X] No []
- 8.4

If response to 8.3 is yes, please provide the names and location (city and state of the main office) of any affiliates regulated by a federal financial regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC) and identify the affiliate's primary federal regulator.]

1	2	3	4	5	6	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	SEC
American Enterprise Investment Services.....	Minneapolis, MN.....					Yes.....
American Express Asset Management Int'l, Inc.....	Minneapolis, MN.....					Yes.....
American Express Asset Management, Ltd.....	Minneapolis, MN.....					Yes.....
Ameriprise Bank, FSB.....	New York, NY.....			Yes.....		
Ameriprise Certificate Company.....	Minneapolis, MN.....					Yes.....
Ameriprise Financial, Inc.....	Minneapolis, MN.....			Yes.....		
Ameriprise Financial Services, Inc.....	Minneapolis, MN.....					Yes.....
IDS Capital Holdings, Inc.....	Minneapolis, MN.....					Yes.....
Kenwood Capital Management LLC.....	Minneapolis, MN.....					Yes.....
RiverSource Distributors.....	Minneapolis, MN.....					Yes.....
RiverSource Investments LLC.....	Minneapolis, MN.....					Yes.....
RiverSource Service Corporation.....	Minneapolis, MN.....					Yes.....
Securities America Advisors, Inc.....	Omaha, NE.....					Yes.....
Securities America, Inc.....	Omaha, NE.....					Yes.....
RiverSource Life Insurance Company.....	Minneapolis, MN.....					Yes.....

9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Ernst & Young LLP, 225 South Sixth Street, Minneapolis, MN 55402-4502
10.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Rodney L. Bubke, FSA, MAAA, 2905 Ameriprise Financial Center, Minneapolis, MN 55474 - Appointed Actuary, Officer
- 11.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [] No [X]

11.11

Name of real estate holding company

11.12

Number of parcels involved

11.13

Total book/adjusted carrying value

\$.....
- 11.2

If yes, provide explanation
12.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 12.1

What changes have been made during the year in the United States Manager or the United States Trustees of the reporting entity?
- 12.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [] No []
- 12.3

Have there been any changes made to any of the trust indentures during the year?

Yes [] No []
- 12.4

If answer to (12.3) is yes, has the domiciliary or entry state approved the changes?

Yes [] No [] NA []

BOARD OF DIRECTORS

13.

Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof?

Yes [X] No []
14.

Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof?

Yes [X] No []
15.

Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or likely to conflict with the official duties of such person?

Yes [X] No []

FINANCIAL

- 16.1

Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

16.11

To directors or other officers

\$.....

16.12

To stockholders not officers

\$.....

16.13

Trustees, supreme or grand (Fraternal only)

\$.....
- 16.2

Total amount of loans outstanding at end of year (inclusive of Separate Accounts, exclusive of policy loans):

16.21

To directors or other officers

\$.....

16.22

To stockholders not officers

\$.....

16.23

Trustees, supreme or grand (Fraternal only)

\$.....
- 17.1

Were any of the assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in this statement?

Yes [] No [X]
- 17.2

If yes, state the amount thereof at December 31 of the current year:

17.21

Rented from others

\$.....

17.22

Borrowed from others

\$.....

17.23

Leased from others

\$.....

17.24

Other

\$.....
- 18.1

Does this statement include payments for assessments as described in the *Annual Statement Instructions* other than guaranty fund or guaranty association assessments?

Yes [] No [X]
- 18.2

If answer is yes,

18.21

Amount paid as losses or risk adjustment

\$.....

18.22

Amount paid as expenses

\$.....

18.23

Other amounts paid

\$.....
- 19.1

Does the reporting entity report any amounts due from the parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 19.2

If yes, indicated any amounts receivable from parent included in the Page 2 amount:

\$.....1,205,960

GENERAL INTERROGATORIES
INVESTMENT

20.1 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date, except as shown by Schedule E - Part 3 - Special Deposits? Yes [X] No []

20.2 If no, give full and complete information relating thereto:

21.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, except as shown on the Schedule E - Part 3 - Special Deposits, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 17.1) Yes [] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21

Loaned to others

\$.....

21.22

Subject to repurchase agreements

\$.....

21.23

Subject to reverse repurchase agreements

\$.....

21.24

Subject to dollar repurchase agreements

\$.....

21.25

Subject to reverse dollar repurchase agreements

\$.....

21.26

Pledged as collateral

\$.....

21.27

Placed under option agreements

\$.....

21.28

Letter stock or other securities restricted as to sale ...

\$.....

21.29

Other

\$.....

21.3 For category (21.28) provide the following:

1 Nature of Restriction	2 Description	3 Amount
.....		
.....		
.....		
.....		

22.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [] No [X]

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

23.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]

23.2 If yes, state the amount thereof at December 31 of the current year. \$.....

GENERAL INTERROGATORIES

24. 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 []

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

1 Name of Custodian(s)	2 Custodian's Address
Ameriprise Trust Company.....	50900 Ameriprise Financial Center Minneapolis, MN 55474.....

24.02 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)	2 Complete Explanation(s)
.....		
.....		

24.03 Have there been any changes, including name changes, in the custodian(s) identified in 24.01 during the current year? Yes [] No [X]

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

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

24.05 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 Number(s)	2 Name	2 Address
.....	RiverSource Investments, LLC.....	50189 Ameriprise Financial Center, Minneapolis, MN 55474.....

25.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5 (b) (1)])?..... Yes [] No [X]

25.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
.....		
.....		
25.2999	TOTAL	

25.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding Of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation
.....			
.....			

GENERAL INTERROGATORIES

26. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-) or Fair Value over Statement (+)
26.1 Bonds.....	1,813,011,512	1,791,329,727	(21,681,785)
26.2 Preferred stocks.....			
26.3 Totals	1,813,011,512	1,791,329,727	(21,681,785)

26.4 Describe the sources or methods utilized in determining fair values:

When an NAIC price is available from the Securities Valuation Office, it is used to determine fair values. If an NAIC price is not available, the FMV for public issues is the publicly traded market value at year end. The FMV for private issues is obtained from an outside broker pricing service.....

27.1 Have all the filing requirements of the *Purposes and Procedures Manual* of the NAIC Securities Valuation Office been followed? Yes [X] No []

27.2 If no, list the exceptions:

OTHER

28.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?.....\$ 88,330

28.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurance.....	34,202
Life Insurance Council of New York.....	30,889

29.1 Amount of payments for legal expenses, if any?.....\$ 248,912

29.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Locke & Herbert.....	239,705

30.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?.....\$ 44,793

30.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
Life Insurance Council of New York.....	44,793

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [] No [X]

1.2

If yes, indicate premium earned on U. S. business only

\$

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$

1.31

Reason for excluding

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$

1.5

Indicate total incurred claims on all Medicare Supplement Insurance.

\$

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$

1.62

Total incurred claims

\$

1.63

Number of covered lives

All years prior to most current three years:

1.64

Total premium earned

\$

1.65

Total incurred claims

\$

1.66

Number of covered lives

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$

1.72

Total incurred claims

\$

1.73

Number of covered lives

All years prior to most current three years:

1.74

Total premium earned

\$

1.75

Total incurred claims

\$

1.76

Number of covered lives

2.

Health Test:

2.1

Premium Numerator

\$

\$

2.2

Premium Denominator

\$

661,093,493

\$

495,682,828

2.3

Premium Ratio (2.1/2.2)

2.4

Reserve Numerator

\$

795,455

\$

1,311,984

2.5

Reserve Denominator

\$

1,855,733,985

\$

1,964,036,764

2.6

Reserve Ratio (2.4/2.5)

0.000

0.001

3.1

Does this reporting entity have Separate Accounts?

Yes [X] No []

3.2

If yes, has a Separate Accounts Statement been filed with this Department?

Yes [X] No [] NA []

3.3

What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?

\$

94,386,930

3.4

State the authority under which Separate Accounts are maintained:

New York State Insurance Department

3.5

Was any of the reporting entity's Separate Accounts business reinsured as of December 31?

Yes [] No [X]

3.6

Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?

Yes [] No [X]

3.7

If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?

\$

4.1

Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)?

Yes [X] No []

4.2

Net reimbursement of such expenses between reporting entities:

4.21

Paid:

\$

26,107,175

4.22

Received:

\$

3,722,331

5.1

Does the reporting entity write any guaranteed interest contracts?

Yes [] No [X]

5.2

If yes, what amount pertaining to these items is included in:

5.21

Page 3, Line 1

\$

5.22

Page 4, Line 1

\$

6.

For stock reporting entities only:

6.1

Total amount paid in by stockholders as surplus funds since organization of the reporting entity:

\$

106,617,258

7.

Total dividends paid stockholders since organization of the reporting entity:

7.11

Cash:

\$

190,000,000

7.12

Stock:

\$

22

GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as:

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

Yes [] No [X]

8.2 If yes, has the reporting entity completed the Workers Compensation Carve-Out Supplement to the Annual Statement:

Yes [] No []

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1	2	3
	Reinsurance	Reinsurance	Net
	Assumed	Ceded	Retained
8.31	Earned premium.....		
8.32	Paid claims.....		
8.33	Claim liability and reserve (beginning of year).....		
8.34	Claim liability and reserve (end of year).....		
8.35	Incurred Claims.....		

8.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column 1 are:

	Attachment	1	2
	Point	Earned	Claim Liability
		Premium	And Reserve
8.41	<\$25,000	.....	.....
8.42	\$25,000 – 99,999	.....	.....
8.43	\$100,000 – 249,999	.....	.....
8.44	\$250,000 – 999,999	.....	.....
8.45	\$1,000,000 or more	.....	.....

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools?

\$.....

9.1 Does the company have variable annuities with guaranteed benefits?

Yes [X] No []

9.2 If 9.1 is yes, complete the following table for each type of guaranteed benefit.

GENERAL INTERROGATORIES

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefits	2 Guaranteed Living Benefits	Waiting Period Remaining	Account Value Related to Col.3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserved Credit
None	None	N/A	30,588,237	30,588,237		Exhibit 5	None	
None	GMWB	N/A	1,163,621	1,163,621	6,729	Exhibit 5	None	
None	GMAB	10 years	433,086	550,826	1,429	Exhibit 5	None	
		9 years	117,741		398			
ROP	PFC - TV, 10yr, 7.2%	8 years	228,496	395,735	645	Exhibit 5	None	
		7 years	167,238		748			
ROP	None	N/A	505,762,196	505,762,196	56,402	Exhibit 5	None	
ROP	GMWB	N/A	198,997,252	198,997,252	1,166,482	Exhibit 5	None	
ROP	GMIB - MAV/5%RF, 10yr, 2%	10 years	459,281	1,588,720	27	Exhibit 5	None	
		9 years	1,090,394		6,472			
		8 years	39,044		485			
ROP	GMIB - 5% Roll- up, 10yr, 2%	10 years	17,596	103,020		Exhibit 5	None	
		9 years	53,771		279	Exhibit 5	None	
		8 years	31,653		355			
ROP	GMAB	10 years	46,287,499	52,628,675	158,981	Exhibit 5	None	
		9 years	6,341,176		21,858			
6-Yr Reset	None	N/A	116,119,398	116,119,398	23,434	Exhibit 5	None	
6-Yr Reset/ROP	None	N/A	1,344,438,167	1,344,438,167	237,768	Exhibit 5	None	
MAV	PFC - TV, 10yr, 7.2%	8 years	1,760,418	2,559,678	5,311	Exhibit 5	None	
		7 years	799,260		3,360			
MAV	None	N/A	190,220,097	190,220,097	33,312	Exhibit 5	None	
MAV	GMWB	N/A	43,864,256	43,864,256	282,713	Exhibit 5	None	
MAV	GMIB - MAV/5%RF, 10yr, 2%	10 years	1,074,560	3,844,401	114	Exhibit 5	None	
		9 years	2,722,794		17,751			
		8 years	47,047		588			
MAV	GMIB - MAV, 7yr, 3%	4 years	1,221,571	2,148,309	3,886	Exhibit 5	None	
		5 years	926,738		7,063			
MAV	GMIB - 6% Roll- up, 7yr, 2.5%	4 years	8,935,662	24,735,222	157,833	Exhibit 5	None	
		5 years	15,758,485		202,261			
		6 years	41,076		291			
MAV	GMIB - 5% Roll- up, 10yr, 2%	10 years	94,152	473,327		Exhibit 5	None	
		9 years	379,175		2,087			
MAV	GMAB	10 years	8,196,180	11,028,449	27,860	Exhibit 5	None	
		9 years	2,832,268		10,407			
MAV - EEB 40%	None	N/A	96,612	96,612	8	Exhibit 5	None	
5-Yr Ratchet	None	N/A	60,395,571	60,395,571	6,157	Exhibit 5	None	
5-Yr Ratchet	GMWB	N/A	14,126,499	14,126,499	82,258	Exhibit 5	None	
5-Yr Ratchet	GMAB	10 years	1,971,071	2,420,793	6,797	Exhibit 5	None	
		9 years	449,721		1,523			
5-Yr Reset	None	N/A	3,762,467	3,762,467	4	Exhibit 5	None	
Death Benefit Codes								
ROP	Return of purchase payments							
6-Yr Reset	Contract value as of the most recent 6th contract anniversary							
6-Yr Reset/ROP	Greater of contract value as of the most recent 6th contract anniversary or purchase payments							

GENERAL INTERROGATORIES

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefits	2 Guaranteed Living Benefits	Waiting Period Remaining	Account Value Related to Col.3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserved Credit
5-Yr Reset/ROP	Greater of contract value as of the most recent 5th contract anniversary or purchase payments							
MAV	Greater of maximum anniversary value or purchase payments							
MAV - GGB 40%	Greater of maximum anniversary value or purchase payments plus 40% of contract earnings							
5-Yr Ratchet	Greater of maximum value as of any 5th contract anniversary or purchase payments							
Living Benefit Codes								
GMAB	Guaranteed minimum accumulation benefit -- 10-year waiting period							
GMWB	Guaranteed minimum withdrawal benefit -- annual withdrawals of 7% of benefit base for 14.2 years or annual withdrawals of 6% for life starting at age 68							
GMIB - 5% Roll-up, 10yr, 2%	Guaranteed minimum income benefit -- greater of 5% variable roll-up or purchase payments, 10-year waiting period, 2% settlement rate							
GMIB - 6% Roll-up, 7yr, 2.5%	Guaranteed minimum income benefit -- greater of 6% variable roll-up or purchase payments, 7-year waiting period, 2.5% settlement rate							
GMIB - MAV/5%RF, 10yr, 2%	Guaranteed minimum income benefit -- greater of maximum anniversary value, 5% variable roll-up, or purchase payments, 10-year waiting period, 2% settlement rate							
PFC - 7.2%TV	Performance credit -- 7.2% target value accumulation rate, 5% credit in year 10, additional 5% if annuitize							

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e., 17.6.
Show amounts of life insurance in this exhibit in thousands (omit \$000)

	1 2006	2 2005	3 2004	4 2003	5 2002
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole Life and endowment (Line 34, Col. 4)	5,907,608	5,732,360	5,511,467	5,233,172	5,232,000
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	3,671,128	3,244,100	2,768,740	2,220,826	1,690,192
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	66,848	69,250	66,299	68,629	70,988
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	9,645,584	9,045,710	8,346,506	7,522,627	6,993,180
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)	346,602	427,643	498,156	208,324	318,463
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	557,875	530,831	392,945	598,628	391,472
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)	25			26	
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	904,502	958,474	891,101	806,978	709,935
Premium Income - Lines of Business (Exhibit 1 – Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	60,065,694	57,592,265	53,820,342	52,757,682	51,420,388
15.2 Ordinary-Individual Annuities (Line 20.4, Col. 4)	551,580,587	383,401,089	292,079,756	267,243,726	289,576,134
16. Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)					
17.2 Group annuities (Line 20.4, Col. 7)	31,086,982	37,131,748	4,722,912	5,281,850	4,565,619
18.1 A & H-group (Line 20.4, Col. 8)					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)	18,360,230	17,557,726	17,514,599	17,710,941	16,668,478
19. Aggregate of all other lines of business (Line 20.4,Col. 11)					
20. Total	661,093,493	495,682,828	368,137,609	342,994,199	362,230,619
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)	2,137,363,163	2,245,192,611	1,602,546,637	1,523,010,336	1,397,796,322
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,805,930,154	1,955,568,073	1,375,554,187	1,304,946,672	1,184,895,205
23. Aggregate life reserves (Page 3, Line 1)	1,733,136,345	1,870,193,817	1,296,835,786	1,235,082,540	1,125,127,917
24. Aggregate A & H reserves (Page 3, Line 2)	122,372,159	114,731,145	105,597,189	92,787,808	81,059,102
25. Deposit-type contract funds (Page 3, Line 3)	7,563,448	8,686,827	8,310,829	7,555,754	7,302,860
26. Asset valuation reserve (Page 3, Line 24.1)	16,630,675	18,076,645	11,132,877	7,331,723	5,321,722
27. Capital (Page 3, Lines 29 and 30)	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28. Surplus (Page 3, Line 37)	329,527,770	287,672,122	225,022,101	216,649,222	210,901,113
Risk-Based Capital Analysis					
29. Total adjusted capital	348,158,445	307,748,767	238,154,978	225,980,945	218,222,835
30. Authorized control level risk - based capital	18,870,041	26,266,927	22,037,922	22,086,013	20,687,206
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. / Page 2, Line 10, Col. 3) x 100.0					
31. Bonds (Line 1)	85.1	85.4	84.5	85.2	86.0
32. Stocks (Lines 2.1 and 2.2)	0.0	0.0	1.3	1.2	0.0
33. Mortgage loans on real estate (Lines 3.1 and 3.2)	12.3	11.2	10.7	10.7	8.3
34. Real estate (Lines 4.1, 4.2 and 4.3)					
35. Cash, cash equivalents and short - term investments (Line 5)	0.9	1.9	1.6	0.9	1.9
36. Premium notes	XXX	XXX	XXX	XXX	
37. Contract loans (Line 6)	1.6	1.4	2.0	2.0	2.2
38. Other invested assets (Line 7)	0.0				1.4
39. Receivables for securities (Line 8)	0.0	0.0	0.0	0.0	0.1
40. Aggregate write-ins for invested assets (Line 9)					
41. Cash, cash equivalents and invested assets (Line 10)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2006	2 2005	3 2004	4 2003	5 2002
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Schedule D Summary, Line 25, Col. 1)					
43. Affiliated preferred stocks (Schedule D Summary, Line 39, Col. 1)					
44. Affiliated common stocks (Schedule D Summary, Line 53, Col. 2)					
45. Affiliated short-term investments (Subtotals included in Schedule DA Part 2 Col. 5, Line 11)					
46. Affiliated mortgage loans on real estate					
47. All other affiliated					
48. Total of above Lines 42 to 47					
Total Non-admitted and Admitted Assets					
49. Total non admitted assets (Page 2, Line 26, Col. 2)	24,088,663	35,876,864	48,422,253	30,490,478	31,305,358
50. Total admitted assets (Page 2, Line 26, Col. 3)	4,757,138,105	4,274,163,584	3,284,656,176	2,966,777,656	2,534,677,680
Investment Data					
51. Net investment income (Exhibit of Net Investment Income)	118,676,491	123,458,829	86,115,610	87,377,434	84,504,554
52. Realized capital gains (Losses)	3,936,292	8,336,309	1,375,059	2,775	(8,128,805)
53. Unrealized capital gains (Losses)		(93,783)	(103,708)	2,688,242	(3,344,347)
54. Total of above Lines 51, 52 & 53	122,612,783	131,701,355	87,386,961	90,068,451	73,031,402
Benefits and Reserve Increases (Page 6)					
55. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col.1 minus Lines 10, 11, 12, 13, 14, and 15, Cols. 9, 10 & 11).....	509,125,861	365,447,007	217,222,349	192,481,680	198,803,390
56. Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	5,415,478	6,008,615	5,262,918	3,597,666	3,800,080
57. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	1,275,801	2,388,746	475,853	5,239,741	5,966,734
58. Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	7,641,014	9,133,957	12,809,382	10,763,152	13,666,601
59. Dividends to policyholders (Line 30, Col. 1)					
Operating Percentages					
60. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/ (Page 6, Col.1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	9.1	12.1	10.9	11.2	11.2
61. Lapse percent (ordinary only). (Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21) x 100.0	3.2	3.2	2.7	4.1	2.1
62. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	71.1	86.2	103.2	86.5	104.8
63. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)				XXX	XXX
64. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	18.9	27.4	23.5	24.7	34.0
A & H Claim Reserve Adequacy					
65. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
66. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
67. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	19,016,523	21,382,621	19,502,569	15,893,081	11,596,493
68. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	23,984,627	23,613,858	20,029,442	16,587,827	13,115,654
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
69. Industrial life (Col. 2)					
70. Ordinary - life (Col. 3)	18,150,703	12,456,565	13,053,846	9,755,269	8,951,851
71. Ordinary - individual annuities (Col. 4)	37,348,335	19,630,407	18,077,453	13,241,275	8,826,630
72. Ordinary-supplementary contracts (Col. 5)					
73. Credit life (Col. 6)					
74. Group life (Col. 7)	2,170,157	1,593,886	2,627,575	2,652,054	2,360,432
75. Group annuities (Col. 8)	(2,858,050)	(451,351)	(197,229)	440,338	538,074
76. A & H-group (Col. 9)					
77. A & H-credit (Col. 10)					
78. A & H-other (Col. 11)	6,924,134	3,498,822	1,051,430	3,587,188	(199,289)
79. Aggregate of all other lines of business (Col. 12)					
80. Total (Col. 1)	61,735,279	36,728,329	34,613,075	29,676,124	20,477,698

In accordance with SSAP No. 3, prior years' amounts have been restated as if the insurance company mergers had occurred as of January 1, 2005. Amounts presented for 2002, 2003, and 2004 have not been restated. Refer to footnote 3 of the financial statements for additional discussion regarding the mergers.



ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

DIRECT BUSINESS IN THE STATE OF Consolidated

DURING THE YEAR 2006

NAIC Group Code 0004

LIFE INSURANCE

NAIC Company Code 80594

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1	2	3	4	5
	Ordinary	Credit Life (Group and Individual)	Group	Industrial	Total
1. Life insurance	65,117,552		11,976		65,129,528
2. Annuity considerations	524,342,312		58,328,136		582,670,448
3. Deposit-type contract funds	380,726	XXX		XXX	380,726
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	589,840,589		58,340,112		648,180,702
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	14,083,880		355,532		14,439,413
10. Matured endowments					
11. Annuity benefits	53,329,595		8,303,675		61,633,270
12. Surrender values and withdrawals for life contracts	379,451,988		52,999,416		432,451,404
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	58,927				58,927
15. Totals	446,924,390		61,658,623		508,583,014
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No.	Amount	No. of Ind. Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	25	1,441,778							25	1,441,778
17. Incurred during current year	187	15,599,229							187	15,599,229
Settled during current year:										
18.1 By payment in full	177	12,969,707							177	12,969,707
18.2 By payment on compromised claims										
18.3 Totals paid	177	12,969,707							177	12,969,707
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	177	12,969,707							177	12,969,707
19. Unpaid Dec. 31, current year (16+17-18.6)	35	4,071,300							35	4,071,300
POLICY EXHIBIT										
20. In force December 31, prior year	65,737	8,976,461,438	(a)		No. of Policies					
21. Issued during year	1,912	904,476,866			6	69,250,889			65,743	9,045,712,327
22. Other changes to in force (Net)	(4,273)	(302,201,727)				25,000			1,912	904,501,866
23. In force December 31 of current year	63,376	9,578,736,577	(a)		4	(2,427,316)			(4,269)	(304,629,043)
					10	66,848,573			63,386	9,645,585,150

(a) Includes Individual Credit Life Insurance: prior year \$ current year \$
Includes Group Credit Life Insurance: Loans less than or equal to 60 months at issue, prior year \$ current year \$
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ current year \$

ACCIDENT AND HEALTH INSURANCE

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Dividends Paid Or Credited On Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
Other Individual Policies:					
25.1 Non-cancelable (b)	7,910,092	7,934,970		1,446,953	2,264,763
25.2 Guaranteed renewable (b)	13,709,563	13,710,017		5,304,193	7,172,498
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (Sum of Lines 25.1 to 25.5)	21,619,655	21,644,987		6,751,147	9,437,261
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 25.6)	21,619,655	21,644,987		6,751,147	9,437,261

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under
Indemnity only products

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance (a)
	1	2	3	4	5	6	Number of		9	
	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	7 Policies	8 Certificates	Amount of Insurance (a)	
1. In force end of prior year			65,737	8,976,461			6	935	69,250	9,045,711
2. Issued during year			1,912	904,477					25	904,502
3. Reinsurance assumed										
4. Revived during year			17	6,173						6,173
5. Increased during year (net)			2	28,522						28,522
6. Subtotals, Lines 2 to 5			1,931	939,172					25	939,197
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases							4	2	1	1
9. Totals (Lines 1 and 6 to 8)			67,668	9,915,633			10	937	69,276	9,984,909
Deductions during year:										
10. Death			158	13,483			XXX	23	1,458	14,941
11. Maturity			1	6			XXX			6
12. Disability							XXX			
13. Expiry			2,396	18,334						18,334
14. Surrender			1,056	160,342				13	885	161,227
15. Lapse			624	136,864				1	85	136,949
16. Conversion			21	7,591			XXX	XXX	XXX	7,591
17. Decreased (net)										
18. Reinsurance										
19. Aggregate write-ins for decreases			36	277						277
20. Totals, (Lines 10 to 19)			4,292	336,897				37	2,428	339,325
21. In force end of year, (Line 9 minus Line 20)			63,376	9,578,736			10	900	66,848	9,645,584
22. Reinsurance ceded end of year	XXX		XXX	4,507,677	XXX		XXX	XXX	3,700	4,511,377
23. Line 21 minus Line 22	XXX		XXX	5,071,059	XXX	(b)	XXX	XXX	63,148	5,134,207
DETAILS OF WRITE-INS										
0801. Miscellaneous increases.....							4	2	1	1
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)							4	2	1	1
1901. Scheduled reductions.....				277						277
1902. Miscellaneous decrease.....			36							
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)			36	277						277

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)

(b) Group \$; Individual \$

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR				
	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends	.XXX		.XXX	
25. Other paid-up insurance			309	3,139
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE				
	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
Term Insurance Excluding Extended Term Insurance				
27. Term policies - decreasing	(2)	(13)	192	3,725
28. Term policies - other	895	557,787	9,904	3,534,958
29. Other term insurance - decreasing	.XXX		.XXX	1,141
30. Other term insurance	.XXX	101	.XXX	41,442
31. Totals, Line 27 to 30	893	557,875	10,096	3,581,266
Reconciliation to Lines 2 and 21:				
32. Term additions	.XXX		.XXX	
33. Totals, extended term insurance	.XXX	.XXX	26,165	89,860
34. Totals, whole life and endowment	1,019	346,602	27,115	5,907,608
35. Total (Lines 31 to 34)	1,912	904,477	63,376	9,578,734

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS				
	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary	904,477		9,578,736	
38. Credit Life (Group and Individual)				
39. Group	25		66,849	
40. Totals (Lines 36 to 39)	904,502		9,645,585	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE				
	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41. Amount of insurance included in Line 2 ceded to other companies	.XXX		.XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		.XXX	892	.XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			894	66,724

ADDITIONAL ACCIDENTAL DEATH BENEFITS	
46. Amount of additional accidental death benefits in force end of year under ordinary policies (a)	42,129

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE	
47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.	
47.1 Actuarial risk amount	
47.2 Family rider - spouse's age; children \$1,500 each unit; UL - for each \$5,000 on husband; wife \$1,000.	

POLICIES WITH DISABILITY PROVISIONS								
Disability Provision	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificate s	8 Amount of Insurance (a)
48. Waiver of Premium			11,884	2,480,595				
49. Disability Income								
50. Extended Benefits			.XXX	.XXX				
51. Other								
52. Total	(b)		11,884	2,480,595	(b)		(b)	

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)
(b) See paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES,
INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR
SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH
AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	6	3		
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	6	3		
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)				
9. In force end of year	6	3		
10. Amount on deposit	(a)			(a)
11. Income now payable	11,058	15,553		
12. Amount of income payable	(a)	(a)	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	4,700	58,698	3	14,761
2. Issued during year	146	7,505		19
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	4,846	66,203	3	14,780
Deductions during year:				
6. Decreased (net)	100	7,795		1,064
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	100	7,795		1,064
9. In force end of year	4,746	58,408	3	13,716
Income now payable:				
10. Amount of income payable	(a) 20,155,127	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a) 615,968,287	XXX	(a) 3,990,408
Deferred not fully paid:				
12. Account balance	XXX	(a) 2,769,186,015	XXX	(a) 329,035,201

ACCIDENT AND HEALTH INSURANCE

	Ordinary		Group		Credit	
	1 Policies	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year	16,783	21,691,168				
2. Issued during year	335	530,261				
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Total (Lines 1 to 4)	17,118	XXX		XXX		XXX
Deductions during year:						
6. Conversions	XXX	XXX		XXX	XXX	XXX
7. Decreased (net)	481	XXX		XXX		XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Total (Lines 6 thru 8)	481	XXX		XXX		XXX
10. In force end of year	16,637	(a) 21,643,578		(a)		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1	2
	Deposit Funds	Dividend Accumulations
	Contracts	Contracts
1. In force end of prior year	3	
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Total (Lines 1 to 4)	3	
Deductions During Year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year	3	
10. Amount of account balance	(a) 62	(a)

(a) See paragraph 9 of the Annual Audited Financial Reports in the General section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve		1 Amount
1. Reserve as of December 31, prior year		9,309,720
2. Current year's realized pre-tax capital gains/(losses) of \$ 1,988,484 Transferred into the Reserve Net of Taxes of \$ 695,970		1,292,515
3. Adjustment for current year's liability gains/(losses) released from the reserve		
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)		10,602,235
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)		735,730
6. Reserve as of December 31, current year (Line 4 minus Line 5)		9,866,505

AMORTIZATION				
	1	2	3	4
Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1. 2006	614,139	121,591		735,730
2. 2007	664,820	256,477		921,297
3. 2008	773,551	243,809		1,017,361
4. 2009	874,483	196,672		1,071,155
5. 2010	989,421	148,000		1,137,420
6. 2011	1,085,414	95,338		1,180,752
7. 2012	1,022,481	62,210		1,084,691
8. 2013	741,374	50,807		792,181
9. 2014	496,332	38,022		534,353
10. 2015	322,023	25,264		347,286
11. 2016	210,560	10,573		221,133
12. 2017	150,739	3,412		154,151
13. 2018	138,748	3,357		142,105
14. 2019	151,151	3,218		154,369
15. 2020	159,213	3,137		162,349
16. 2021	157,496	3,028		160,525
17. 2022	143,471	3,054		146,525
18. 2023	126,866	3,227		130,093
19. 2024	109,823	3,400		113,223
20. 2025	92,745	3,630		96,375
21. 2026	76,546	3,861		80,407
22. 2027	64,221	3,630		67,851
23. 2028	53,179	2,881		56,061
24. 2029	39,523	2,132		41,655
25. 2030	23,263	1,325		24,588
26. 2031	12,733	461		13,194
27. 2032	8,665			8,665
28. 2033	4,387			4,387
29. 2034	1,709			1,709
30. 2035	644			644
31. 2036 and Later				
32. Total (Lines 1 to 31)	9,309,720	1,292,515		10,602,235

ASSET VALUATION RESERVE

	Default Component			Equity Component			7 Total Amount (Cols. 3+6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1+2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4+5)	
1. Reserve as of December 31, Prior Year	14,435,183	3,614,026	18,049,209	27,435		27,435	18,076,645
2. Realized capital gains/(losses) net of taxes - General Account	1,139,621	126,454	1,266,075				1,266,075
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account							
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	3,141,718	825,051	3,966,769		402	402	3,967,170
8. Accumulated balances (Lines 1 through 5, - 6 + 7)	18,716,522	4,565,530	23,282,053	27,435	402	27,837	23,309,890
9. Maximum reserve	14,153,088	2,449,369	16,602,457	27,435	3,012	30,447	16,632,903
10. Reserve objective	9,916,155	1,546,970	11,463,125	27,435	2,309	29,744	11,492,869
11. 20% of (Line 10 - Line 8)	(1,760,073)	(603,712)	(2,363,786)	0	381	381	(2,363,404)
12. Balance before transfers (Lines 8 + 11)	16,956,449	3,961,818	20,918,267	27,435	783	28,218	20,946,486
13. Transfers	1,512,450	(1,512,450)					XXX
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(4,315,811)		(4,315,811)				(4,315,811)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	14,153,088	2,449,369	16,602,457	27,435	783	28,218	16,630,675

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Num-ber	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
1		LONG-TERM BONDS										
2	1	Exempt Obligations	37,246,674	XXX	XXX	37,246,674	0.0000		0.0000		0.0000	
3	2	Highest Quality	1,187,346,835	XXX	XXX	1,187,346,835	0.0004	474,939	0.0023	2,730,898	0.0030	3,562,041
4	3	High Quality	436,835,509	XXX	XXX	436,835,509	0.0019	829,987	0.0058	2,533,646	0.0090	3,931,520
5	4	Medium Quality	69,068,370	XXX	XXX	69,068,370	0.0093	642,336	0.0230	1,588,573	0.0340	2,348,325
6	5	Low Quality	54,171,841	XXX	XXX	54,171,841	0.0213	1,153,860	0.0530	2,871,108	0.0750	4,062,888
7	6	Lower Quality	939,723	XXX	XXX	939,723	0.0432	40,596	0.1100	103,369	0.1700	159,753
8		In or Near Default	442,811	XXX	XXX	442,811	0.0000		0.2000	88,562	0.2000	88,562
9		Total Unrated Multi-Class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
		Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1, Net Admitted Asset)	1,786,051,763	XXX	XXX	1,786,051,763	XXX	3,141,718	XXX	9,916,155	XXX	14,153,088
10		PREFERRED STOCK										
11	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
12	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
13	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
14	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
15	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
16		In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
17		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Total Preferred Stocks (Sum of Lines 10 thru 16) (Page 2, Line 2.1, Net Admitted Asset)		XXX	XXX		XXX		XXX		XXX	
18		SHORT-TERM BONDS										
19	1	Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
20	2	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
21	3	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
22	4	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
23	5	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
24	6	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
25		In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
		Total Short-term Bonds (Sum of lines 18 thru 24)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

DEFAULT COMPONENT

Line Num-ber	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4x5)	7 Factor	8 Amount (Cols. 4x7)	9 Factor	10 Amount (Cols. 4x9)
DERIVATIVE INSTRUMENTS												
26		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
28	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34		TOTAL (Line 9 + 17 + 25 + 33)	1,786,051,763	XXX	XXX	1,786,051,763	XXX	3,141,718	XXX	9,916,155	XXX	14,153,088
MORTGAGE LOANS												
35		In Good Standing:										
36		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
37		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
38		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
39		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
40		Commercial Mortgages - All Other	257,828,289		XXX	257,828,289	0.0032 (a)	825,051	0.0060 (a)	1,546,970	0.0095 (a)	2,449,369
41		In Good Standing With Restructured Terms			XXX		0.0179 (b)		0.0397 (b)		0.0640 (b)	
42		Overdue, Not in Process:										
43		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
44		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
45		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
46		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
47		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
48		In Process of Foreclosure:										
49		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
50		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
51		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
52		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
54		Total Schedule B Mortgages (Sum of Lines 35 thru 50) (Page 2, Line 3, Net Admitted Asset)	257,828,289		XXX	257,828,289	XXX	825,051	XXX	1,546,970	XXX	2,449,369
55		Total Schedule DA Mortgages			XXX		(c)		(c)		(c)	
56		Total Mortgage Loans on Real Estate (Line 51 + 52)	257,828,289		XXX	257,828,289	XXX	825,051	XXX	1,546,970	XXX	2,449,369

(a) Times the Company's Experience Adjustment Factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a Company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
1		COMMON STOCK										
2		Unaffiliated - Public	137,177	XXX	XXX	137,177	0.0000		0.2000 (d)	27,435	0.2000 (d)	27,435
3		Unaffiliated - Private		XXX	XXX		0.0000		0.1600		0.1600	
4		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0050	
5		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
6		Affiliated - Investment Subsidiary:										
7		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
8		Fixed Income - Highest Quality					XXX		XXX		XXX	
9		Fixed Income - Medium Quality					XXX		XXX		XXX	
10		Fixed Income - Low Quality					XXX		XXX		XXX	
11		Fixed Income - In/Near Default					XXX		XXX		XXX	
12		Unaffiliated Common Stock - Public					0.0000		0.1300 (d)		0.1300 (d)	
13		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14		Mortgage Loans					(c)		(c)		(c)	
15		Real Estate					(e)		(e)		(e)	
16		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
17		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
18		Total Common Stock (Sum of Lines 1 thru 17)(Page 2, Line 2.2, Net Admitted Asset)	137,177			137,177	XXX		XXX	27,435	XXX	27,435
19		REAL ESTATE										
20		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
21		Investment Properties					0.0000		0.0750		0.0750	
22		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
23		Total Real Estate (Sum of Lines 19 thru 21)					XXX		XXX		XXX	
24		OTHER INVESTED ASSETS										
25		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
26	1	Exempt Obligations	1,003,858	XXX	XXX		0.0000		0.0000		0.0000	
27	2	Highest Quality		XXX	XXX	1,003,858	0.0004	402	0.0023	2,309	0.0030	3,012
28	3	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29	4	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30	5	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31	6	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32		In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33		Total with Bond characteristics (Sum of Lines 23 thru 29)	1,003,858	XXX	XXX	1,003,858	XXX	402	XXX	2,309	XXX	3,012

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
31	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
32	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
33	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
34	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
35	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
36	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
37		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
38		Total with Preferred Stock characteristics (Sum of Lines 31 thru 37)		XXX	XXX		XXX		XXX		XXX	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing:												
39		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
40		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
42		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43		Commercial Mortgages - All Other			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
44		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
45		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
46		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
47		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
48		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
49		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
50		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
51		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
52		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
53		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
54		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
55		Total with Mortgage Loan Characteristics (Sum of Lines 39 thru 54)			XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION		RESERVE OBJECTIVE		MAXIMUM RESERVE	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCKS												
56		Unaffiliated Public		XXX	XXX		0.0000		0.1300 ^(d)		0.1300 ^(d)	
57		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
58		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
59		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
60		Affiliated Other - All Other		XXX	XXX		0.0000		0.1600		0.1600	
61		Total with Common Stock characteristics (Sum of Lines 56 thru 60)		XXX	XXX		XXX		XXX		XXX	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
62		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
63		Investment Properties					0.0000		0.0750		0.0750	
64		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
65		Total with Real Estate Characteristics (Lines 62 thru 64)					XXX		XXX		XXX	
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
66		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
67		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
68		State Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
69		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
70		Total LIHTC					XXX		XXX		XXX	
ALL OTHER INVESTMENTS												
71		Other Invested Assets - Schedule BA		XXX			0.0000		0.1300		0.1300	
72		Other Short Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
73		Total All Other (Sum of Lines 71 + 72)		XXX			XXX		XXX		XXX	
74		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	1,003,858			1,003,858	XXX	402	XXX	2,309	XXX	3,012

(a) Times the Company's Experience Adjustment Factor (EAF).

(b) Column 9 is the greater of 6.4% without any EAF adjustments or a Company's EAF adjusted in Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).

(e) Determined using same factors and breakdowns used for directly owned real estate.

Asset Valuation Reserve (Continued)

Basic Contribution, Reserve Objective and Maximum Reserve Calculations Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
NONE								
05999999 - Totals								

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31, prior year.....	
2.	Increase (decrease) by adjustment:	
2.1	Totals, Part 1, Column 11	
2.2	Totals, Part 3, Column 7	
3.	Cost of acquired, (Totals, Part 2, Column 6, net of encumbrances, Column 7, and net of credit to permanent improvements (Column 9)	
4.	Cost of additions and permanent improvements:	
4.1	Totals, Part 1, Column 14.....	
4.2	Totals, Part 3, Column 9	
5.	Total profit (loss) on sales, Part 3, Column 14	
6.	Increase (decrease) by foreign exchange adjustment:	
6.1	Totals, Part 1, Column 12.....	
6.2	Totals, Part 3, Column 8	
7.	Amounts received on sales, Part 3, Column 11 and Part 1, Column 13	
8.	Book/adjusted carrying value at end of current period	
9.	Total valuation allowance	
10.	Subtotal (Lines 8 plus 9)	
11.	Total nonadmitted amounts	
12.	Statement value, current period (Page 2, real estate lines, Net Admitted Assets column)	

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest of mortgages owned, December 31 of prior year	247,478,288
2.	Amount loaned during year:	
2.1	Actual cost at time of acquisitions	39,000,000
2.2	Additional investment made after acquisitions	39,000,000
3.	Accrual of discount and mortgage interest points and commitment fees	
4.	Increase (decrease) by adjustment	
5.	Total profit (loss) on sale	215,133
6.	Amounts paid on account or in full during the year	28,865,131
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	257,828,289
10.	Total valuation allowance	
11.	Subtotal (Lines 9 plus 10)	257,828,289
12.	Total nonadmitted amounts	
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column).....	257,828,289

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Long-Term Invested Assets

1.	Book/adjusted carrying value of long-term invested assets owned, December 31 of prior year	
2.	Cost of acquisitions during year:	
2.1	Actual cost at time of acquisitions	1,009,390
2.2	Additional investment made after acquisitions	1,009,390
3.	Accrual of discount	
4.	Increase (decrease) by adjustment	
5.	Total profit (loss) on sale	
6.	Amounts paid on account or in full during the year	
7.	Amortization of premium	5,532
8.	Increase (decrease) by foreign exchange adjustment	
9.	Book/adjusted carrying value of long-term invested assets at end of current period	1,003,858
10.	Total valuation allowance	
11.	Subtotal (Lines 9 plus 10)	1,003,858
12.	Total nonadmitted amounts	
13.	Statement value of long-term invested assets at end of current period (Page 2, Line 7, Column 3).....	1,003,858

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year					
Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States	18,292,018	17,974,333	18,317,476	18,169,318
	2. Canada				
	3. Other Countries				
	4. Totals	18,292,018	17,974,333	18,317,476	18,169,318
States, Territories and Possessions (Direct and guaranteed)	5. United States	1,994,972	1,954,040	1,993,160	2,000,000
	6. Canada				
	7. Other Countries	4,484,968	4,932,210	4,512,392	4,272,500
	8. Totals	6,479,940	6,886,250	6,505,552	6,272,500
Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	9. United States.....	1,001,245	941,890	1,001,720	1,000,000
	10. Canada.....				
	11. Other Countries				
	12. Totals	1,001,245	941,890	1,001,720	1,000,000
Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	13. United States	365,695,380	362,753,691	365,142,759	364,873,313
	14. Canada				
	15. Other Countries				
	16. Totals	365,695,380	362,753,691	365,142,759	364,873,313
Public Utilities (unaffiliated)	17. United States	146,100,980	143,426,183	147,203,976	143,632,873
	18. Canada				
	19. Other Countries				
	20. Totals	146,100,980	143,426,183	147,203,976	143,632,873
Industrial and Miscellaneous and Credit Tenant Loans (unaffiliated)	21. United States	1,027,724,588	1,014,626,200	1,036,826,403	1,016,628,930
	22. Canada	79,199,831	77,797,178	80,041,799	77,180,000
	23. Other Countries	141,557,781	140,986,981	142,533,390	140,826,677
	24. Totals	1,248,482,200	1,233,410,359	1,259,401,592	1,234,635,607
Parent, Subsidiaries and Affiliates	25. Totals				
	26. Total Bonds	1,786,051,763	1,765,392,706	1,797,573,075	1,768,583,611
PREFERRED STOCKS Public Utilities (unaffiliated)	27. United States				
	28. Canada				
	29. Other Countries				
	30. Totals				
Banks, Trust and Insurance Companies (unaffiliated)	31. United States				
	32. Canada				
	33. Other Countries				
	34. Totals				
Industrial and Miscellaneous (unaffiliated)	35. United States				
	36. Canada				
	37. Other Countries				
	38. Totals				
Parent, Subsidiaries and Affiliates	39. Totals				
	40. Total Preferred Stocks				
COMMON STOCKS Public Utilities (unaffiliated)	41. United States				
	42. Canada				
	43. Other Countries				
	44. Totals				
Banks, Trust and Insurance Companies (unaffiliated)	45. United States				
	46. Canada				
	47. Other Countries				
	48. Totals				
Industrial and Miscellaneous (unaffiliated)	49. United States	137,177	137,177	137,175	
	50. Canada				
	51. Other Countries				
	52. Totals	137,177	137,177	137,175	
Parent, Subsidiaries and Affiliates	53. Totals				
	54. Total Common Stocks	137,177	137,177	137,175	
	55. Total Stocks	137,177	137,177	137,175	
	56. Total Bonds and Stocks	1,786,188,940	1,765,529,883	1,797,710,250	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value of bonds and stocks, prior year.....	1,881,980,807	7. Amortization of premium.....	5,838,044
2. Cost of bonds and stocks acquired, Column 7, Part 3	138,148,799	8. Foreign Exchange Adjustment:	
3. Accrual of discount.....	1,463,790	8.1 Column 15, Part 1	
4. Increase (decrease) by adjustment:.....		8.2 Column 19, Part 2, Sec. 1.....	
4.1 Columns 12 - 14, Part 1.....		8.3 Column 16, Part 2, Sec. 2	
4.2 Columns 15 - 17, Part 2, Sec. 1.....		8.4 Column 15, Part 4	
4.3 Column 15, Part 2, Sec. 2.....		9. Book/adjusted carrying value at end of current period	1,786,188,940
4.4 Columns 11 - 13, Part 4		10. Total valuation allowance	
5. Total gain (loss), Column 19, Part 4	3,721,464	11. Subtotal (Lines 9 plus 10)	1,786,188,940
6. Deduct consideration for bonds and stocks disposed of		12. Total nonadmitted amounts	
Column 7, Part 4	233,287,876	13. Statement value of bonds and stocks, current period	1,786,188,940

SCHEDULE D - PART 1A - SECTION 1

Quality Rating per the NAIC Designation											
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Class 1	4,106,573	9,522,127	4,487,755	175,563		18,292,018	1.0	21,079,068	1.1	18,292,018	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals	4,106,573	9,522,127	4,487,755	175,563		18,292,018	1.0	21,079,068	1.1	18,292,018	
2. All Other Governments, Schedules D & DA (Group 2)											
2.1 Class 1											
2.2 Class 2											
2.3 Class 3											
2.4 Class 4											
2.5 Class 5											
2.6 Class 6											
2.7 Totals											
3. States, Territories and Possessions etc., Guaranteed, Schedules D & DA (Group 3)											
3.1 Class 1			2,141,159			2,141,159	0.1	2,141,365	0.1	2,141,159	
3.2 Class 2			190,098		625,118	815,216	0.0	804,942	0.0	190,098	625,118
3.3 Class 3	24,635	569,876	2,285,776	643,278		3,523,565	0.2	3,564,406	0.2	2,902,002	621,563
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals	24,635	569,876	4,617,033	643,278	625,118	6,479,940	0.4	6,510,713	0.3	5,233,259	1,246,681
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Class 1			1,001,245			1,001,245	0.1	1,001,384	0.1	1,001,245	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals			1,001,245			1,001,245	0.1	1,001,384	0.1	1,001,245	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Class 1	79,106,664	179,862,925	59,191,391	46,650,780	883,620	365,695,380	20.2	409,861,966	21.7	365,695,380	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	79,106,664	179,862,925	59,191,391	46,650,780	883,620	365,695,380	20.2	409,861,966	21.7	365,695,380	

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
Quality Rating per the NAIC Designation		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)												
6.1	Class 1		8,785,664	46,933,508	1,000,000	7,038,163	63,757,335	3.5	58,488,407	3.1	62,757,335	1,000,000
6.2	Class 2	4,012,451	20,784,901	47,314,515	4,430,294	1,981,488	78,523,649	4.3	82,044,706	4.4	77,266,363	1,257,286
6.3	Class 3		3,011,525				3,011,525	0.2	3,720,516	0.2	3,011,525	
6.4	Class 4			808,471			808,471	0.0	2,771,463	0.1	808,471	
6.5	Class 5											
6.6	Class 6											
6.7	Totals	4,012,451	32,582,090	95,056,494	5,430,294	9,019,651	146,100,980	8.1	147,025,092	7.8	143,843,694	2,257,286
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)												
7.1	Class 1	62,663,056	371,195,734	348,318,163	14,626,783	3,862,386	800,666,122	44.2	855,631,951	42.7	675,271,990	125,394,132
7.2	Class 2	12,844,678	174,757,418	153,321,171	16,442,139	131,238	357,496,644	19.7	362,999,846	19.3	306,420,040	51,076,604
7.3	Class 3	905,757	32,030,268	29,532,862	64,393		62,533,280	3.4	84,095,265	4.5	62,533,280	
7.4	Class 4	1,937,553	24,485,572	25,445,640		1,494,605	53,363,370	2.9	44,764,148	2.4	50,676,665	2,686,705
7.5	Class 5			939,722			939,722	0.1	1,004,388	0.1	939,722	
7.6	Class 6		147,604	295,207			442,811	0.0				442,811
7.7	Totals	78,351,044	602,616,596	557,852,765	31,133,315	5,488,229	1,275,441,949	70.3	1,348,495,598	69.0	1,095,841,697	179,600,252
8. Credit Tenant Loans, Schedules D & DA (Group 8)												
8.1	Class 1											
8.2	Class 2											
8.3	Class 3											
8.4	Class 4											
8.5	Class 5											
8.6	Class 6											
8.7	Totals											
9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)												
9.1	Class 1											
9.2	Class 2											
9.3	Class 3											
9.4	Class 4											
9.5	Class 5											
9.6	Class 6											
9.7	Totals											

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations											
Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	145,876,293	569,366,450	462,073,221	62,453,126	11,784,169	1,251,553,259	69.0	XXX	XXX	1,125,159,127	126,394,132
10.2 Class 2	16,857,129	195,542,319	200,825,784	20,872,433	2,737,844	436,835,509	24.1	XXX	XXX	383,876,501	52,959,008
10.3 Class 3	930,392	35,611,669	31,818,638	707,671		69,068,370	3.8	XXX	XXX	68,446,807	621,563
10.4 Class 4	1,937,553	24,485,572	26,254,111		1,494,605	54,171,841	3.0	XXX	XXX	51,485,136	2,686,705
10.5 Class 5			939,722			(e) 939,722	0.1	XXX	XXX	939,722	
10.6 Class 6		147,604	295,207			(e) 442,811	0.0	XXX	XXX		442,811
10.7 Totals	165,601,367	825,153,614	722,206,683	84,033,230	16,016,618	(b) 1,813,011,512	100.0	XXX	XXX	1,629,907,293	183,104,219
10.8 Line 10.7 as a % of Col. 6	9.1	45.5	39.8	4.6	0.9	100.0	XXX	XXX	XXX	89.9	10.1
11. Total Bonds Prior Year											
11.1 Class 1	161,680,871	466,547,506	636,346,570	70,063,492	13,565,702	XXX	XXX	1,348,204,141	68.9	1,216,675,600	131,528,541
11.2 Class 2	21,405,389	106,027,321	299,368,624	15,352,494	3,695,666	XXX	XXX	445,849,494	23.7	392,936,060	52,913,434
11.3 Class 3	2,969,141	24,795,324	59,422,220	1,204,291	2,989,211	XXX	XXX	91,380,187	4.9	89,161,019	2,219,168
11.4 Class 4	684,377	14,169,049	32,521,112		161,073	XXX	XXX	47,535,611	2.5	42,076,975	5,458,636
11.5 Class 5		508,949	495,439			XXX	XXX	(e) 1,004,388	0.1	1,004,388	
11.6 Class 6						XXX	XXX	(e)			
11.7 Totals	186,739,778	612,048,149	1,028,153,965	86,620,277	20,411,662	XXX	XXX	(b) 1,933,973,821	100.0	1,741,854,042	192,119,779
11.8 Line 11.7 as a % of Col. 8	7.0	33.0	55.0	5.0	1.0	XXX	XXX	100.0	XXX	91.0	8.9
12. Total Publicly Traded Bonds											
12.1 Class 1	136,103,820	519,830,343	396,673,206	60,767,589	11,784,169	1,125,159,127	62.1	1,216,675,600	63.1	1,125,159,127	XXX
12.2 Class 2	16,081,722	176,771,931	175,579,840	13,343,861	2,099,147	383,876,501	21.2	392,936,060	20.9	383,876,501	XXX
12.3 Class 3	930,392	35,544,202	31,264,543	707,670		68,446,807	3.8	89,161,019	4.7	68,446,807	XXX
12.4 Class 4	1,937,553	24,068,470	23,984,508		1,494,605	51,485,136	2.8	42,076,975	2.3	51,485,136	XXX
12.5 Class 5			939,722			939,722	0.1	1,004,388	0.1	939,722	XXX
12.6 Class 6											XXX
12.7 Totals	155,053,487	756,214,946	628,441,819	74,819,120	15,377,921	1,629,907,293	89.9	1,741,854,042	91.1	1,629,907,293	XXX
12.8 Line 12.7 as a % of Col. 6	9.5	46.4	38.6	4.6	0.9	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	8.6	41.7	34.7	4.1	0.8	89.9	XXX	XXX	XXX	89.9	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	9,772,472	49,536,106	65,400,015	1,685,539		126,394,132	7.0	131,528,541	5.8	XXX	126,394,132
13.2 Class 2	775,408	18,770,388	25,245,944	7,528,571	638,697	52,959,008	2.9	52,913,434	2.8	XXX	52,959,008
13.3 Class 3		67,468	554,095			621,563	0.0	2,219,168	0.1	XXX	621,563
13.4 Class 4		417,102	2,269,603			2,686,705	0.1	5,458,636	0.2	XXX	2,686,705
13.5 Class 5										XXX	
13.6 Class 6		147,604	295,207			442,811	0.0			XXX	442,811
13.7 Totals	10,547,880	68,938,668	93,764,864	9,214,110	638,697	183,104,219	10.1	192,119,779	8.9	XXX	183,104,219
13.8 Line 13.7 as a % of Col. 6	5.8	37.6	51.2	5.0	0.3	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.6	3.8	5.2	0.5	0.0	10.1	XXX	XXX	XXX	XXX	10.1

(a) Includes \$ 111,464,418 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 8,000,000 current year, \$ 3,000,000 prior year of bonds with Z designations and \$ 3,000,000 current year, \$ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.

(c) Includes \$ current year, \$ prior year of bonds with 5* designations and \$ current year, \$ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues		1	2	3	4	5	6	7	8	9	10	11
Distribution by Type		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 10.7	Total from Col 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments, Schedules D & DA (Group 1)												
1.1	Issuer Obligations	3,856,283	8,880,729	4,085,325	131,767		16,954,104	0.9	19,411,319	1.0	16,954,104	
1.2	Single Class Mortgage-Backed/Asset-Backed Securities	250,290	641,398	402,430	43,796		1,337,914	0.1	1,667,749	0.1	1,337,914	
1.7	Totals	4,106,573	9,522,127	4,487,755	175,563		18,292,018	1.0	21,079,068	1.1	18,292,018	
2. All Other Governments, Schedules D & DA (Group 2)												
2.1	Issuer Obligations											
2.2	Single Class Mortgage-Backed/Asset-Backed Securities											
2.3	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
2.3	Defined											
2.4	Other											
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
2.5	Defined											
2.6	Other											
2.7	Totals											
3. States, Territories, and Possessions Guaranteed, Schedules D & DA (Group 3)												
3.1	Issuer Obligations	24,635	569,876	4,617,033	643,278	625,118	6,479,940	0.4	6,510,713	0.3	5,233,259	1,246,681
3.2	Single Class Mortgage-Backed/Asset-Backed Securities											
3.2	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
3.3	Defined											
3.4	Other											
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
3.5	Defined											
3.6	Other											
3.7	Totals	24,635	569,876	4,617,033	643,278	625,118	6,479,940	0.4	6,510,713	0.3	5,233,259	1,246,681
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)												
4.1	Issuer Obligations			1,001,245			1,001,245	0.1	1,001,384	0.1	1,001,245	
4.2	Single Class Mortgage-Backed/Asset-Backed Securities											
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
4.3	Defined											
4.4	Other											
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
4.5	Defined											
4.6	Other											
4.7	Totals			1,001,245			1,001,245	0.1	1,001,384	0.1	1,001,245	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)												
5.1	Issuer Obligations		3,999,111	4,000,000	14,955,545		22,954,656	1.3	22,951,595	1.2	22,954,656	
5.2	Single Class Mortgage-Backed/Asset-Backed Securities	26,569,691	73,069,161	28,145,124	7,408,142	881,527	136,073,645	7.5	152,390,106	8.1	136,073,645	
	MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES	50,795,460	94,915,658	15,557,558	2,719,682	2,093	163,990,451	9.0	162,465,202	10.0	163,990,451	
5.3	Defined											
5.4	Other											
	MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES	1,741,513	7,878,995	11,488,709	21,567,411		42,676,628	2.4	72,055,063	2.5	42,676,628	
5.5	Defined											
5.6	Other											
5.7	Totals	79,106,664	179,862,925	59,191,391	46,650,780	883,620	365,695,380	20.2	409,861,966	21.7	365,695,380	

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Issuer Obligations	4,012,451	32,582,090	95,056,494		9,019,651	146,100,980	8.1	147,025,092	7.8	143,843,694	2,257,286
6.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
6.3 Defined											
6.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
6.5 Defined											
6.6 Other											
6.7 Totals	4,012,451	32,582,090	95,056,494	5,430,294	9,019,651	146,100,980	8.1	147,025,092	7.8	143,843,694	2,257,286
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Issuer Obligations	56,183,744	507,715,961	438,214,125	24,371,683	2,623,932	1,029,109,445	56.8	1,097,950,123	55.6	861,627,190	167,482,255
7.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
7.3 Defined	20,718,286	57,603,756	18,572,736	6,126,225	1,961,351	104,982,354	5.8	17,926,559	5.9	100,364,357	4,617,997
7.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
7.5 Defined	1,449,014	37,296,879	101,065,904	635,407	902,946	141,350,150	7.8	232,618,916	7.4	133,850,150	7,500,000
7.6 Other											
7.7 Totals	78,351,044	602,616,596	557,852,765	31,133,315	5,488,229	1,275,441,949	70.3	1,348,495,598	69.0	1,095,841,697	179,600,252
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Issuer Obligations											
8.7 Totals											
9. Parents, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Issuer Obligations											
9.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
9.5 Defined											
9.6 Other											
9.7 Totals											

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
Distribution by Type		1	2	3	4	5	6	7	8	9	10	11
10. Total Bonds Current Year		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 10.7	Total From Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
10.1	Issuer Obligations	64,077,113	553,747,767	546,974,222	45,532,567	12,288,701	1,222,600,370	67.4	XXX	XXX	1,051,614,148	170,986,222
10.2	Single Class Mortgage-Backed/Asset-Backed Securities	26,819,981	73,710,559	28,547,554	7,451,938	881,527	137,411,559	7.6	XXX	XXX	137,411,559	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES												
10.3	Defined	71,513,746	152,519,414	34,130,294	8,845,907	1,963,444	268,972,805	14.8	XXX	XXX	264,354,808	4,617,997
10.4	Other								XXX	XXX		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES												
10.5	Defined	3,190,527	45,175,874	112,554,613	22,202,818	902,946	184,026,778	10.2	XXX	XXX	176,526,778	7,500,000
10.6	Other								XXX	XXX		
10.7	Totals	165,601,367	825,153,614	722,206,683	84,033,230	16,016,618	1,813,011,512	100.0	XXX	XXX	1,629,907,293	183,104,219
10.8	Line 10.7 as a % of Col. 6	9.1	45.5	39.8	4.6	0.9	100.0	XXX	XXX	XXX	89.9	10.1
11. Total Bonds Prior Year												
11.1	Issuer Obligations	93,855,815	322,843,557	813,836,611	46,843,851	17,470,392	XX	XX	1,294,850,226	66.0	1,107,456,958	187,393,268
11.2	Single Class Mortgage-Backed/Asset-Backed Securities	31,346,946	76,702,402	36,751,852	7,907,838	1,348,817	XX	XX	154,057,855	8.2	154,057,855	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES												
11.3	Defined	44,526,726	114,639,141	17,780,553	2,443,577	1,001,764	XX	XX	180,391,761	15.9	180,391,761	
11.4	Other						XX	XX				
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES												
11.5	Defined	17,010,291	97,863,049	159,784,949	29,425,011	590,679	XX	XX	304,673,979	9.9	299,947,467	4,726,512
11.6	Other						XX	XX				
11.7	Totals	186,739,778	612,048,149	1,028,153,965	86,620,277	20,411,652	XX	XX	1,933,973,821	100.0	1,741,854,041	192,119,780
11.8	Line 11.7 as a % of Col. 8	9.6	31.6	53.2	4.5	1.1	XX	XX	100.0	XXX	90.1	9.9
12. Total Publicly Traded Bonds												
12.1	Issuer Obligations	55,045,433	495,410,895	453,209,359	36,318,458	11,630,003	1,051,614,148	58.0	1,107,456,958	57.3	1,051,614,148	XXX
12.2	Single Class Mortgage-Backed/Asset-Backed Securities	26,819,981	73,710,560	28,547,554	7,451,938	881,526	137,411,559	7.6	154,057,855	8.2	137,411,559	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES												
12.3	Defined	69,997,546	149,417,617	34,130,294	8,845,907	1,963,444	264,354,808	14.6	180,391,761	15.7	264,354,808	XXX
12.4	Other											XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES												
12.5	Defined	3,190,527	37,675,874	112,554,612	22,202,817	902,948	176,526,778	9.7	299,947,467	9.9	176,526,778	XXX
12.6	Other											XXX
12.7	Totals	155,053,487	756,214,946	628,441,819	74,819,120	15,377,921	1,629,907,293	89.9	1,741,854,041	91.1	1,629,907,293	XXX
12.8	Line 12.7 as a % of Col. 6	9.5	46.4	38.6	4.6	0.9	100.0	XXX	XX	XXX	100.0	XXX
12.9	Line 12.7 as a % of Line 10.7, Col. 6, Section 10	8.6	41.7	34.7	4.1	0.8	89.9	XXX	XXX	XXX	89.9	XXX
13. Total Privately Placed Bonds												
13.1	Issuer Obligations	9,031,679	58,336,872	93,764,864	9,214,110	638,697	170,986,222	9.4	187,393,288	8.7	XXX	170,986,222
13.2	Single Class Mortgage-Backed/Asset-Backed Securities										XXX	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES												
13.3	Defined	1,516,201	3,101,796				4,617,997	0.3		0.3	XXX	4,617,997
13.4	Other										XXX	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES												
13.5	Defined		7,500,000				7,500,000	0.4	4,726,512		XXX	7,500,000
13.6	Other										XXX	
13.7	Totals	10,547,880	68,938,668	93,764,864	9,214,110	638,697	183,104,219	10.1	192,119,780	8.9	XXX	183,104,219
13.8	Line 13.7 as a % of Col. 6	5.8	37.6	51.2	5.0	0.3	100.0	XX	XXX	XXX	XXX	100.0
13.9	Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.6	3.8	5.2	0.5	0.0	10.1	XX	XX	XXX	XXX	10.1

Schedule DA - Part 2
NONE

Schedule DB - Part A - VBY
NONE

Schedule DB - Part B - VBY
NONE

Schedule DB - Part C - VBY
NONE

Schedule DB - Part D - VBY
NONE

Schedule DB - Part E - VBY
NONE

Schedule DB - Part F - Section 1
NONE

Schedule DB - Part F - Section 2
NONE

Schedule F - Claims
NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total			Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable				Non-Cancelable				Guaranteed Renewable				Non-Renewable for Stated Reasons Only				Other Individual Contracts			
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %									
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																											
1.	Premiums written	18,365,699	XXX		XXX		XXX		8,288,952	XXX	10,076,747	XXX		XXX		XXX		XXX									
2.	Premiums earned	18,360,228	XXX		XXX		XXX		8,279,761	XXX	10,080,467	XXX		XXX		XXX		XXX									
3.	Incurred claims	4,014,200	21.9						63,136	0.8	3,951,064	39.2															
4.	Cost containment expenses																										
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	4,014,200	21.9						63,136	0.8	3,951,064	39.2															
6.	Increase in contract reserves	9,042,293	49.2						437,522	5.3	8,604,771	85.4															
7.	Commissions (a)	1,552,999	8.5						942,912	11.4	610,087	6.1															
8.	Other general insurance expenses	1,724,777	9.4						778,440	9.4	946,337	9.4															
9.	Taxes, licenses and fees	189,457	1.0						85,507	1.0	103,950	1.0															
10.	Total other expenses incurred	3,467,233	18.9						1,806,859	21.8	1,660,374	16.5															
11.	Aggregate write-ins for deductions	2,900	0.0						1,015	0.0	1,885	0.0															
12.	Gain from underwriting before dividends or refunds	1,833,602	10.0						5,971,229	72.1	(4,137,627)	(41.0)															
13.	Dividends or refunds																										
14.	Gain from underwriting after dividends or refunds	1,833,602	10.0						5,971,229	72.1	(4,137,627)	(41.0)															
DETAILS OF WRITE-INS																											
1101.	Miscellaneous income	2,900	0.0						1,015	0.0	1,885	0.0															
1102.																											
1103.																											
1198.	Summary of remaining write-ins for Line 11 from overflow page																										
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	2,900	0.0						1,015	0.0	1,885	0.0															

(a) Includes \$ reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts			
					5	6	7	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only
PART 2 - RESERVES AND LIABILITIES								
A. Premium Reserves:								
1. Unearned premiums	192,609				26,974	165,635		
2. Advance premiums								
3. Reserve for rate credits	192,609				26,974	165,635		
4. Total premium reserves, current year	187,138				17,783	169,355		
5. Total premium reserves, prior year	5,471				9,191	(3,720)		
6. Increase in total premium reserves								
B. Contract Reserves:								
1. Additional reserves	101,100,795				7,020,200	94,080,595		
2. Reserve for future contingent benefits								
3. Total contract reserves, current year	101,100,795				7,020,200	94,080,595		
4. Total contract reserves, prior year	92,058,502				6,582,678	85,475,824		
5. Increase in contract reserves	9,042,293				437,522	8,604,771		
C. Claim Reserves and Liabilities:								
1. Total current year	22,066,819				11,876,542	10,190,277		
2. Total prior year	23,984,627				13,240,997	10,743,630		
3. Increase	(1,917,808)				(1,364,455)	(553,353)		

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES								
1. Claims paid during the year:								
1.1 On claims incurred prior to current year	5,425,897				1,354,355	4,071,542		
1.2 On claims incurred during current year	506,109				73,235	432,874		
2. Claim reserves and liabilities, December 31, current year:								
2.1 On claims incurred prior to current year	13,590,626				8,027,934	5,562,692		
2.2 On claims incurred during current year	8,476,193				3,848,608	4,627,585		
3. Test:								
3.1 Line 1.1 and 2.1	19,016,523				9,382,289	9,634,234		
3.2 Claim reserves and liabilities, December 31, prior year	23,984,627				13,240,997	10,743,630		
3.3 Line 3.1 minus Line 3.2	(4,968,104)				(3,858,708)	(1,109,396)		

PART 4 - REINSURANCE								
A. Reinsurance Assumed:								
1. Premiums written								
2. Premiums earned								
3. Incurred claims								
4. Commissions								
B. Reinsurance Ceded:								
1. Premiums written	3,629,550					3,629,550		
2. Premiums earned	3,629,550					3,629,550		
3. Incurred claims	810,382				8,831	801,551		
4. Commissions								

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			4,824,584	4,824,584
2. Beginning Claim Reserves and Liabilities			25,849,611	25,849,611
3. Ending Claim Reserves and Liabilities			23,923,047	23,923,047
4. Claims Paid			6,751,148	6,751,148
B. Assumed Reinsurance:				
5. Incurred Claims				
6. Beginning Claim Reserves and Liabilities				
7. Ending Claim Reserves and Liabilities				
8. Claims Paid				
C. Ceded Reinsurance:				
9. Incurred Claims			810,384	810,384
10. Beginning Claim Reserves and Liabilities			1,864,983	1,864,983
11. Ending Claim Reserves and Liabilities			1,856,228	1,856,228
12. Claims Paid			819,139	819,139
D. Net:				
13. Incurred Claims.....			4,014,200	4,014,200
14. Beginning Claim Reserves and Liabilities			23,984,628	23,984,628
15. Ending Claim Reserves and Liabilities			22,066,819	22,066,819
16. Claims Paid			5,932,009	5,932,009
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses.....			4,014,200	4,014,200
18. Beginning Reserves and Liabilities			23,984,628	23,984,628
19. Ending Reserves and Liabilities			22,066,819	22,066,819
20. Paid Claims and Cost Containment Expenses			5,932,009	5,932,009

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

[illegible]

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
									10 Current Year	11 Prior Year		
72990	22-2892416	06/01/1989	Genworth Life Ins. Co. of New York	New York, NY	COT	3,629,550		50,649,284				
67598	04-1768571	01/15/1975	Paul Revere Life Insurance Company	Worcester, MA	YRT/L			6,516				
0299999 - Total Authorized General Account - Non-Affiliates												
						3,629,550		50,655,800				
0399999 - Total Authorized General Account												
						3,629,550		50,655,800				
0799999 - Total Authorized and Unauthorized General Account												

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

[illegible]

SCHEDULE S - PART 5

Five Year Exhibit of Reinsurance Ceded Business (000 Omitted)					
	1 2006	2 2005	3 2004	4 2003	5 2002
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	8,969	9,250	7,273	6,328	6,642
2. Commissions and reinsurance expense allowances					
3. Contract claims	3,117	3,092	1,777	131	511
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders					
6. Reserve adjustments on reinsurance ceded	1	(25)	(3)	5	3
7. Increase in aggregate reserve for life and accident and health contracts	12,546	10,122	8,973	7,789	8,741
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	390	406	82	86	70
9. Aggregate reserves for life and accident and health contracts	66,942	53,996	41,653	32,680	26,304
10. Liability for deposit-type contracts					
11. Contract claims unpaid	1,510	1,541	68	127	242
12. Amounts recoverable on reinsurance	172	159	1,088	10	211
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends (not included in Line 10)					
15. Commissions and reinsurance expense allowances unpaid					
16. Unauthorized reinsurance offset					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Funds deposited by and withheld from (F)					
18. Letters of credit (L)					
19. Trust agreements (T)					
20. Other (O)					

In accordance with SSAP No. 3, prior years' amounts have been restated as if the insurance company mergers had occurred as of January 1, 2005. Amounts presented for 2002, 2003, and 2004 have not been restated. Refer to footnote 3 of the financial statements for additional discussion regarding the mergers.

SCHEDULE S - PART 6

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance			
	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 10)	2,098,275,873		2,098,275,873
2. Reinsurance (Line 14)	173,396	(173,396)	
3. Premiums and considerations (Line 13)	1,010,026	389,813	1,399,839
4. Net credit for ceded reinsurance	XXX	68,266,372	68,266,372
5. All other admitted assets (balance)	37,903,868		37,903,868
6. Total assets excluding Separate Accounts (Line 24)	2,137,363,163	68,482,789	2,205,845,952
7. Separate Account assets (Line 25)	2,619,774,942		2,619,774,942
8. Total assets (Line 26)	4,757,138,105	68,482,789	4,825,620,894
LIABILITIES, CAPITAL AND SURPLUS (PAGE 3)			
9. Contract reserves (Lines 1 and 2)	1,855,508,504	66,967,086	1,922,475,590
10. Liability for deposit-type contracts (Line 3)	7,563,448		7,563,448
11. Claim reserves (Line 4)	4,290,268	1,509,927	5,800,195
12. Policyholder dividends/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	221,119	5,776	226,895
14. Other contract liabilities (Line 9)	9,992,031		9,992,031
15. Reinsurance in unauthorized companies (Line 24.2)			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3)		XXX	
17. All other liabilities (balance)	(71,645,216)		(71,645,216)
18. Total liabilities excluding Separate Accounts (Line 26)	1,805,930,154	68,482,789	1,874,412,943
19. Separate Account liabilities (Line 27)	2,619,680,181		2,619,680,181
20. Total liabilities (Line 28)	4,425,610,335	68,482,789	4,494,093,124
21. Capital & surplus (Line 38)	331,527,770	XXX	331,527,770
22. Total liabilities, capital & surplus (Line 39)	4,757,138,105	68,482,789	4,825,620,894
NET CREDIT FOR CEDED REINSURANCE			
23. Contract reserves	66,967,086		
24. Claim reserves	1,509,927		
25. Policyholder dividends/reserves			
26. Premium and annuity considerations received in advance	5,776		
27. Liability for deposit-type contracts			
28. Other contract liabilities			
29. Reinsurance ceded assets	173,396		
30. Other ceded reinsurance recoverables			
31. Total ceded reinsurance recoverables	68,656,185		
32. Premiums and considerations	389,813		
33. Reinsurance in unauthorized companies			
34. Other ceded reinsurance payables/offsets			
35. Total ceded reinsurance payable/offsets	389,813		
36. Total net credit for ceded reinsurance	68,266,372		

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only		
		2	3	4	5	6
	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama	AL	19,364	3,450	5,272		
2. Alaska	AK	8,359	650	443		
3. Arizona	AZ	112,006	504,460	50,315		
4. Arkansas	AR	1,861	8,850	5,892		
5. California	CA	516,148	1,561,791	131,030		
6. Colorado	CO	81,585	795,539	30,614		
7. Connecticut	CT	1,144,108	3,424,057	233,143		
8. Delaware	DE	46,864	22,729	7,618		
9. District of Columbia	DC	11,602	71,768	9,187		
10. Florida	FL	996,110	6,210,100	635,635		
11. Georgia	GA	130,769	228,393	69,881		
12. Hawaii	HI	14,549	13,200	13,471		
13. Idaho	ID	5,224	10,500			
14. Illinois	IL	84,526	49,565	34,227		
15. Indiana	IN	35,740	142,632	19,738		
16. Iowa	IA	18,572	600	3,363		
17. Kansas	KS	9,796	104,937	3,085		
18. Kentucky	KY	42,249	3,360	8,263		
19. Louisiana	LA	36,580	85,404	6,753		
20. Maine	ME	28,345	9,124	15,069		
21. Maryland	MD	179,281	336,509	84,972		
22. Massachusetts	MA	242,850	338,270	99,368		
23. Michigan	MI	50,848	252,834	20,966		
24. Minnesota	MN	52,600	1,503,618	15,375		
25. Mississippi	MS	5,727	34,584	1,056		
26. Missouri	MO	24,126	226,867	10,898		
27. Montana	MT	1,200		2,477		
28. Nebraska	NE	819		1,033		
29. Nevada	NV	56,842	221,107	40,870		
30. New Hampshire	NH	43,961	91,248	24,566		
31. New Jersey	NJ	2,738,326	8,952,546	532,240	23,326	
32. New Mexico	NM	52,573	11,625	41,011		
33. New York	NY	56,554,551	551,790,938	18,805,627	357,400	
34. North Carolina	NC	387,973	1,132,073	132,502		
35. North Dakota	ND		1,800			
36. Ohio	OH	122,047	548,048	29,106		
37. Oklahoma	OK	3,297	14,600	3,078		
38. Oregon	OR	29,242	291,901	10,480		
39. Pennsylvania	PA	321,924	1,446,981	130,508		
40. Rhode Island	RI	26,265	42,343	8,829		
41. South Carolina	SC	131,566	290,865	80,151		
42. South Dakota	SD		3,670			
43. Tennessee	TN	66,993	268,404	15,559		
44. Texas	TX	126,078	237,292	58,413		
45. Utah	UT	7,150	60,864	6,179		
46. Vermont	VT	129,396	121,629	39,162		
47. Virginia	VA	236,838	823,528	105,501		
48. Washington	WA	52,287	144,806	12,163		
49. West Virginia	WV	19,497		3,709		
50. Wisconsin	WI	31,522	31,789	3,055		
51. Wyoming	WY	1,049		246		
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR	1,890	5,650	2,097		
55. US Virgin Islands	VI	522	2,400	774		
56. Northern Mariana Islands	MP					
57. Canada	CN	8,269	77,160	5,439		
58. Aggregate Other Alien	XXX	77,661	113,387	9,245		
59. Subtotal	(a)	65,129,528	582,670,448	21,619,655	380,726	
90. Reporting entity contributions for employee benefit plans	XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					
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	25,297		343,711		
94. Aggregate of other amounts not allocable by State	XXX					
95. Totals (Direct Business)	XXX	65,154,825	582,670,448	21,963,366	380,726	
96. Plus Reinsurance Assumed	XXX					
97. Totals (All Business)	XXX	65,154,825	582,670,448	21,963,366	380,726	
98. Less Reinsurance Ceded	XXX	5,351,889	2,878	3,629,550		
99. Totals (All Business) less Reinsurance Ceded	XXX	59,802,936	582,667,570	(b) 18,333,816	380,726	
DETAILS OF WRITE-INS						
5801. Other Alien	XXX	77,661	113,387	9,245		
5802.	XXX					
5803.	XXX					
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX					
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	77,661	113,387	9,245		
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX					
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX					

Explanation of basis of allocation by states, etc., of premiums and annuity considerations

(a) Insert the number of yes responses except for Canada and Other Alien.
(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9 and 10, or with Schedule H, Part 1, Line 1, indicate which: .

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

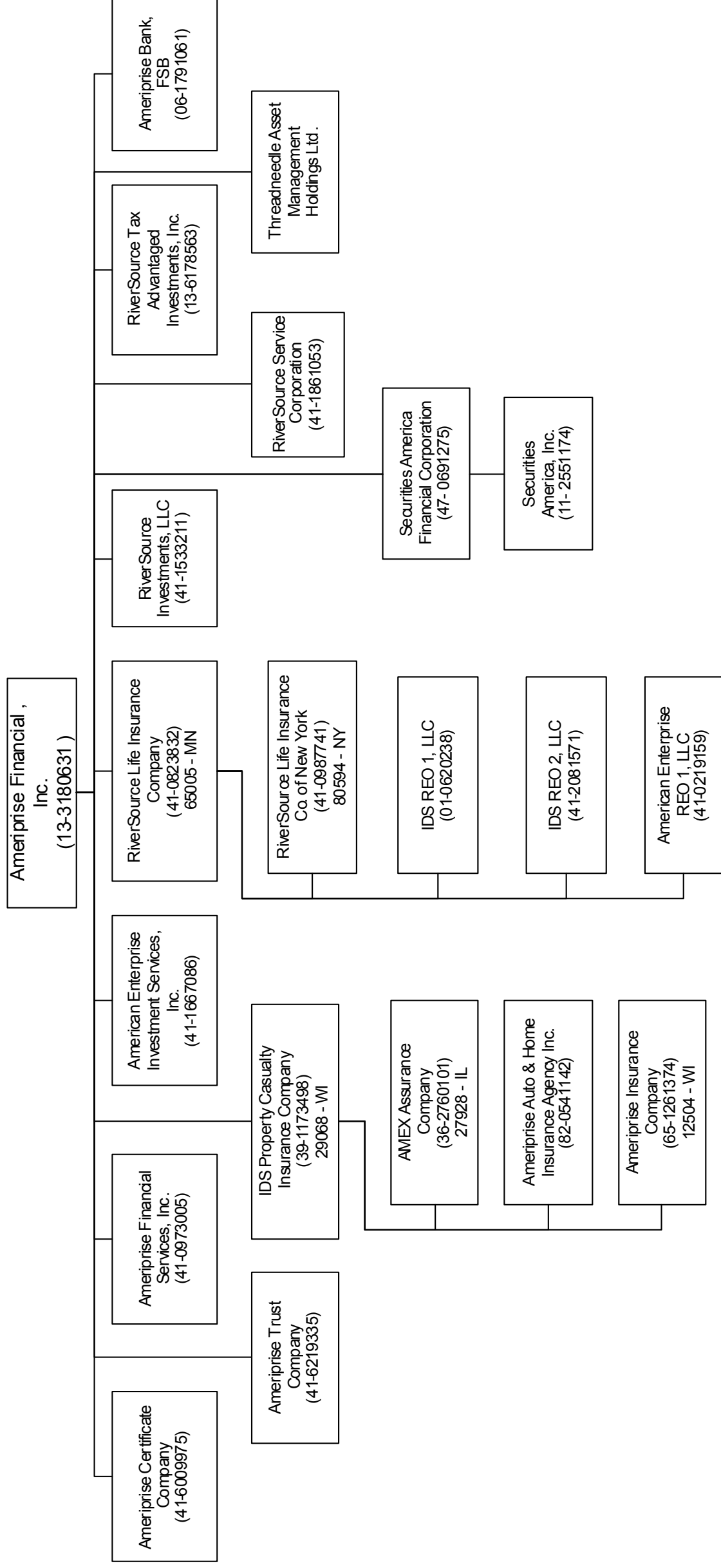
SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only				
		1	2	3	4	5
		Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts
						6
						Totals
1. Alabama	AL	19,364	3,450			22,814
2. Alaska	AK	8,359	650			9,009
3. Arizona	AZ	112,006	504,460			616,466
4. Arkansas	AR	1,861	8,850			10,711
5. California	CA	516,148	1,561,791			2,077,940
6. Colorado	CO	81,585	795,539			877,124
7. Connecticut	CT	1,144,108	3,424,057			4,568,165
8. Delaware	DE	46,864	22,729			69,592
9. District of Columbia	DC	11,602	71,768			83,371
10. Florida	FL	996,110	6,210,100			7,206,210
11. Georgia	GA	130,769	228,393			359,163
12. Hawaii	HI	14,549	13,200			27,749
13. Idaho	ID	5,224	10,500			15,724
14. Illinois	IL	84,526	49,565			134,091
15. Indiana	IN	35,740	142,632			178,372
16. Iowa	IA	18,572	600			19,172
17. Kansas	KS	9,796	104,937			114,734
18. Kentucky	KY	42,249	3,360			45,609
19. Louisiana	LA	36,580	85,404			121,984
20. Maine	ME	28,345	9,124			37,469
21. Maryland	MD	179,281	336,509			515,790
22. Massachusetts	MA	242,850	338,270			581,120
23. Michigan	MI	50,848	252,834			303,683
24. Minnesota	MN	52,600	1,503,618			1,556,218
25. Mississippi	MS	5,727	34,584			40,311
26. Missouri	MO	24,126	226,867			250,993
27. Montana	MT	1,200				1,200
28. Nebraska	NE	819				819
29. Nevada	NV	56,842	221,107			277,948
30. New Hampshire	NH	43,961	91,248			135,209
31. New Jersey	NJ	2,738,326	8,952,546			11,714,198
32. New Mexico	NM	52,573	11,625			64,198
33. New York	NY	56,554,551	551,790,938			608,702,890
34. North Carolina	NC	387,973	1,132,073			1,520,046
35. North Dakota	ND		1,800			1,800
36. Ohio	OH	122,047	548,048			670,095
37. Oklahoma	OK	3,297	14,600			17,897
38. Oregon	OR	29,242	291,901			321,143
39. Pennsylvania	PA	321,924	1,446,981			1,768,905
40. Rhode Island	RI	26,265	42,343			68,608
41. South Carolina	SC	131,566	290,865			422,432
42. South Dakota	SD		3,670			3,670
43. Tennessee	TN	66,993	268,404			335,397
44. Texas	TX	126,078	237,292			363,370
45. Utah	UT	7,150	60,864			68,014
46. Vermont	VT	129,396	121,629			251,024
47. Virginia	VA	236,838	823,528			1,060,366
48. Washington	WA	52,287	144,806			197,094
49. West Virginia	WV	19,497				19,497
50. Wisconsin	WI	31,522	31,789			63,311
51. Wyoming	WY	1,049				1,049
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR	1,890	5,650			7,540
55. U.S. Virgin Islands	VI	522	2,400			2,922
56. Northern Mariana Islands	MP					
57. Canada	CN	8,269	77,160			85,429
58. Aggregate Other Alien	OT	77,661	113,387			191,048
59. Totals		65,129,528	582,670,448			648,180,702

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** 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.

MARCH FILING

1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?.....YES.....
2. Will the Risk-based Capital Report be filed with the NAIC by March 1?.....YES.....
3. Will the Risk-based Capital Report be filed with the state of domicile, if required, by March 1?.....YES.....
4. Will an actuarial opinion be filed by March 1?.....YES.....

APRIL FILING

5. Will Management’s Discussion and Analysis be filed by April 1?.....YES.....
6. Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?.....YES.....
7. Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?.....YES.....
8. Will the Supplemental Investment Risks Interrogatories be filed by April 1?.....YES.....

JUNE FILING

9. Will an audited financial report be filed by June 1?.....YES.....

The following supplemental reports are required to be filed as part of your annual 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.

MARCH FILING

10. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?.....NO.....
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?.....NO.....
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?.....NO.....
13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed by March 1?.....NO.....
14. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed by March 1?.....YES.....
15. Will the Workers' Compensation Carve-Out Supplement be filed by March 1?.....NO.....
16. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?.....YES.....
17. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?.....NO.....

APRIL FILING

18. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?.....YES.....
19. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?.....YES.....
20. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?.....NO.....
21. Will the Accident and Health Policy Experience Exhibit be filed by April 1?.....YES.....

EXPLANATIONS:

10.
11.
12.
13.
15.
17.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20.

BAR CODE:

10.


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20.


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Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	Loan Number	2	3		4	5		6	7	8	9	10	11	12
			City	Location		Loan Type	Date Acquired							
	0499999 - Mortgages in good standing - Commercial Mortgages - Insured or Guaranteed	Code			State				Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation XX
722081070				Green Valley	AZ		05/15/2006	5.950		1,184,203			2,300,000	04/24/2006
697080141				MESA	AZ		11/25/2003	6.220		2,200,290			4,500,000	11/25/2003
722001020				MESA	AZ		06/13/2001	5.810		1,104,057			1,750,000	09/19/2000
722081058				MESA	AZ		08/25/2004	5.940		1,724,195			3,200,000	08/25/2004
722081065				MESA	AZ		02/06/2006	5.660		1,676,298			3,820,000	12/08/2005
697080142				PHOENIX	AZ		01/06/2004	6.270		2,561,353			6,000,000	10/23/2003
697080148				PHOENIX	AZ		05/24/2004	4.600		2,136,412			5,085,000	05/04/2004
697080151				PHOENIX	AZ		06/24/2004	4.390		1,434,358			2,730,000	06/15/2004
722001031				PHOENIX	AZ		02/25/2002	7.300		1,012,109			2,280,000	01/17/2002
722081008				TEMPE	AZ		11/22/1999	5.650		2,403,532			6,100,000	06/28/1999
722081056				TEMPE	AZ		08/10/2004	6.220		959,689			2,060,000	07/15/2004
697080115				TUCSON	AZ		07/17/2003	5.650		1,586,376			3,300,000	06/03/2003
697080118				TUCSON	AZ		07/17/2003	5.350		1,767,763			3,100,000	04/04/2003
722001011				TUCSON	AZ		05/23/2000	8.060		1,340,556			2,400,000	05/15/2000
697080139				ANAHEIM	CA		12/15/2003	6.160		1,986,962			3,920,000	11/21/2003
697000133				ATHERTON	CA		11/17/2003	6.250		2,842,846			5,600,000	10/10/2003
697080128				CHULA VISTA	CA		09/29/2003	5.790		1,270,793			4,750,000	08/29/2003
722081069				EI Centro	CA		04/26/2006	5.790		1,167,299			2,120,000	03/02/2006
697080143				ESCONDIDO	CA		12/15/2003	4.720		3,457,462			5,400,000	11/20/2003
722081061				LANCASTER	CA		08/29/2005	5.260		1,669,892			4,920,000	08/29/2005
697080121				SAN DIEGO	CA		08/25/2003	5.510		2,165,560			4,300,000	07/21/2003
697080134				SAN DIEGO	CA		11/05/2003	5.860		1,318,975			3,300,000	09/30/2003
722081044				SAN DIEGO	CA		03/06/2003	5.970		1,672,003			3,200,000	07/31/2003
697000120				SANTA ANA	CA		08/08/2003	5.060		2,948,961			6,375,000	07/16/2003
697080110				SANTA ANA	CA		10/16/2003	5.940		1,364,484			2,950,000	09/17/2003
722001043				SANTA ANA	CA		02/11/2003	6.050		1,855,740			4,325,000	01/02/2003
697080176				Santa Fe Springs	CA		04/13/2006	5.490		1,475,535			3,400,000	03/08/2006
722001037				SANTA FE SPRINGS	CA		02/25/2003	6.300		2,046,608			3,400,000	11/25/2002
722081048				SHERMAN OAKS	CA		03/27/2003	5.900		1,263,188			3,100,000	03/10/2003
722001033				WEST SACRAMENTO	CA		09/04/2002	6.700		1,573,504			2,300,000	03/22/2002
722001024				ARVADA	CO		04/25/2001	7.670		1,933,658			3,900,000	03/20/2001
697000094				AURORA	CO		08/15/1997	8.500		2,072,311			4,000,000	11/21/1996
697000101				BOULDER	CO		12/16/1997	7.700		1,058,778			2,100,000	11/01/1997
697000090				BROOMFIELD	CO		04/17/1997	8.250		1,069,563			2,100,000	03/10/1997
697000095				COLORADO SPRINGS	CO		07/09/1997	8.250		2,076,347			5,300,000	06/20/1997
697000086				Englewood	CO		04/03/1996	5.500		812,038			1,390,000	01/15/1996
697000103				FORT COLLINS	CO		01/08/1998	7.590		175,105			1,650,000	10/15/1997
697000107				GRAND JUNCTION	CO		03/11/1998	7.150		1,495,577			4,970,000	02/10/1998
697000091				WHEAT RIDGE	CO		05/01/1997	8.125		1,918,258			3,650,000	03/06/1997
697000130				TOLLAND	CT		10/09/2003	5.480		2,138,758			5,125,000	07/29/2003
697080157				WATERFORD	CT		10/26/2004	5.580		1,990,561			3,550,000	10/05/2004
697080153				WESTPORT	CT		06/14/2004	5.980		1,585,239			3,200,000	05/01/2004
697080189				Westport	CT		12/13/2006	5.760		1,800,000			4,300,000	11/15/2006
697080154				WASHINGTON	DC		08/11/2004	6.270		902,837			1,565,000	05/21/2004
794001054				NEW CASTLE	DE		12/14/1993	7.380		434,571			891,000	03/04/2002
722001010				NEWARK	DE		01/20/2000	7.720		1,146,171			1,900,000	11/02/1999
697000183				Doral	FL		09/18/2006	6.200		2,389,829			3,650,000	07/21/2006
697000167				JENSEN BEACH	FL		06/13/2005	5.650		2,724,737			4,200,000	04/13/2005
697000075				ATLANTA	GA		02/11/1993	6.940		831,097			2,230,000	12/01/1992
697080182				Atlanta	GA		06/28/2006	6.390		1,289,262			3,600,000	06/05/2006
722001038				ATLANTA	GA		12/19/2002	6.030		818,684			1,490,000	11/26/2002
722001039				ATLANTA	GA		12/19/2002	6.030		573,079			1,250,000	11/26/2002
697080179				Stockbr ridge	GA		07/27/2006	6.380		1,467,469			2,600,000	04/25/2006
722001040				TUCKER	GA		12/19/2002	5.850		836,954			1,575,000	11/22/2002
722001051				TUCKER	GA		10/23/2003	4.570		1,181,946			4,000,000	07/30/2003
722001054				BOISE	ID		08/16/2004	5.990		1,312,549			2,332,500	06/08/2004
697000135				ADDISON, IL	IL		12/11/2003	5.960		1,736,926			4,300,000	12/04/2003
697000144				BOLINGBROOK	IL		12/16/2003	5.860		1,262,727			3,250,000	12/02/2003
697000136				CAROL STREAM	IL		11/21/2003	5.960		1,296,539			3,570,000	11/19/2003
697080147				CHICAGO	IL		03/04/2004	5.980		2,488,329			4,900,000	01/30/2004

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	3		4		5	6	7	8	9	10	11	12
		City	Location	State	Loan Type								
Loan Number	Code						Date Acquired	Rate of Interest	Book Value/Recorded Investment/Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
697000126		LAKE BLUFF	IL				10/20/2003	5.420	1 475 250			2 200 000	08/08/2003
697000162		LOMBARD	IL				03/03/2005	5.270	2 126 005			4 360 000	01/10/2005
697000163		NAPERVILLE	IL				04/27/2005	5.590	954 984			1 600 000	03/09/2005
697080156		NAPERVILLE	IL				10/19/2004	5.850	953 024			2 200 000	09/15/2004
697000169		SCHILLER PARK, IL	IL				10/18/2005	5.200	2 287 464			4 800 000	09/07/2005
697000137		SOUTH ELGIN	IL				12/11/2003	6.000	2 497 628			5 500 000	10/14/2003
697000125		WOODDALE	IL				10/21/2003	5.420	1 849 916			2 750 000	08/08/2003
722001015		BUFFTON	IN				09/06/2000	8.130	1 166 091			2 250 000	08/14/2000
697000098		INDIANAPOLIS	IN				11/04/1997	7.850	1 196 177			3 470 000	08/01/1997
722080066		Merrillville	IN				03/28/2006	5.700	2 172 962			3 350 000	01/10/2006
794001062		MERRILLVILLE	IN				12/16/1993	5.750	224 310			602 948	10/26/1993
697000087		BONNER SPRINGS	KS				03/17/1997	7.875	667 375			2 200 000	01/01/1997
722081064		HEBRON	KY				12/20/2005	5.240	1 325 412			1 860 000	11/23/2005
697080113		LOUISVILLE	KY				08/04/2003	5.870	2 627 655			3 900 000	05/13/2003
722001013		LOUISVILLE	KY				09/07/2000	8.640	1 204 184			2 500 000	06/15/2000
722001023		LOUISVILLE	KY				05/03/2001	7.760	1 284 885			2 250 000	03/29/2001
697080175		Ashland	MA				04/26/2006	5.510	2 182 942			4 400 000	02/14/2006
697080184		Beverly	MA				08/30/2006	6.290	2 439 805			4 380 000	07/19/2006
697080174		Duxbury	MA				04/26/2006	5.510	2 480 616			4 900 000	02/25/2006
697000131		Watertown	MA				09/17/2003	5.230	1 679 598			2 600 000	08/15/2003
722081052		CAMP SPRINGS	MD				04/14/2004	5.990	1 194 650			2 300 000	01/07/2004
697080178		Columbia	MD				05/02/2006	5.780	2 180 060			4 400 000	04/06/2006
697000061		GLEN BURNIE	MD				10/17/1991	7.070	825 493			1 705 000	05/01/1991
722001009		PIKESVILLE	MD				01/04/2000	8.160	1 110 044			1 800 000	10/26/1999
722001028		TEMPLE HILLS	MD				09/18/2001	7.730	1 833 223			3 500 000	08/29/2001
797002010		ANN ARBOR	MI				09/08/1993	6.900	1 232 501			2 174 560	10/13/1998
797002004		HILLSDALE	MI				12/15/1992	5.700	654 758			1 474 859	09/01/1992
797002011		HOWELL	MI				08/19/1993	6.850	1 490 853			3 117 120	04/01/1993
794081042		LIVONIA	MI				12/15/1993	5.170	553 026			765 482	07/28/2005
722001007		PITTSFIELD TWP	MI				10/05/1999	8.020	1 761 148			3 000 000	08/24/1999
697000112		SOUTHFIELD	MI				10/06/1993	5.790	3 963 617			5 750 000	05/05/2003
697000109		STERLING HEIGHTS	MI				04/13/1993	5.820	2 500 510			4 300 000	01/01/1993
797002009		TECUMSEH	MI				07/01/1993	6.850	707 871			1 533 679	05/01/1993
722001003		TROY	MI				08/12/1999	7.250	1 098 368			2 200 000	05/19/1999
697000074		BURNSVILLE	MN				12/22/1992	6.000	933 070			2 700 000	10/01/1992
722001035		EDEN PRAIRIE	MN				12/17/2002	6.300	1 232 806			2 250 000	10/10/2002
722001022		GOLDEN VALLEY	MN				02/16/2001	7.770	997 163			1 765 000	12/15/2000
697000146		ROGERS	MN				03/23/2004	6.200	1 899 655			4 045 000	03/01/2004
697000033		ROSEVILLE	MN				09/14/1989	7.300	392 451			2 440 000	01/01/1989
697000053		SO. ST. PAUL	MN				03/13/1991	5.550	860 761			1 575 000	12/01/1990
722001012		WOODBURY	MN				11/08/2000	7.850	1 094 062			1 800 000	08/01/2000
697080185		Charlottesville	NC				08/01/2006	6.200	1 640 694			4 225 000	06/28/2006
722001036		CHARLOTTE	NC				10/17/2002	6.300	1 590 559			2 600 000	09/24/2002
697080166		DURHAM	NC				05/12/2005	5.760	1 341 542			2 750 000	03/12/2005
722001016		DURHAM	NC				09/12/2000	8.580	673 320			2 830 000	07/18/2000
697080181		Fayetteville	NC				07/27/2006	6.360	1 769 973			3 025 000	06/21/2006
697080177		Monroe	NC				04/07/2006	5.810	984 279			3 110 000	02/23/2006
697000122		RALEIGH	NC				10/07/2003	4.860	976 624			3 345 000	08/08/2003
697000123		RALEIGH	NC				10/07/2003	4.910	977 212			3 235 000	08/08/2003
697080188		Raleigh	NC				12/12/2006	6.020	1 100 000			3 275 000	11/13/2006
794001055		GRAND FORKS	ND				08/17/1994	7.700	525 478			836 697	07/12/1999
722001006		OMAHA	NE				10/21/1999	7.700	1 002 065			1 750 000	09/03/1999
722001017		OMAHA	NE				09/28/2000	7.920	1 602 027			2 700 000	04/14/2000
722081049		HUDSON	NH				06/12/2003	5.750	1 663 657			3 100 000	04/15/2003
794001083		KEENE	NH				04/28/1994	7.200	1 871 271			3 734 880	03/24/1999
722081088		Avenel	NJ				04/26/2006	5.800	1 771 669			2 600 000	02/27/2006
697080140		CLIFTON	NJ				02/23/2004	6.100	2 585 425			5 400 000	10/30/2003
722001034		CRESSKILL	NJ				11/05/2002	6.740	1 672 864			3 800 000	07/24/2002
697000158		EGG HARBOR	NJ				12/15/2004	5.580	2 740 298			4 300 000	11/05/2004
697080170		SOUTH BRUNSWICK	NJ				08/25/2005	5.570	1 700 516			2 450 000	05/20/2005
697000072		WALL TOWNSHIP	NJ				11/05/1992	6.860	1 372 156			2 765 000	09/01/1992

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	Loan Number	2	Location		5	6	7	8	9	10	11	12
			3	4								
		Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment/Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
697000108	WEST ORANGE		NJ		02/16/1994	6.200	1,941,484	4,080,000			4,080,000	12/10/1993
722001047	ALBUQUERQUE		NM		05/15/2003	5.650	1,421,836	5,100,000			5,100,000	03/14/2003
697000124	ALBUQUERQUE		NM		08/27/2003	4.120	1,196,488	2,800,000			2,800,000	08/01/2003
722001046	SANTA FE		NM		05/08/2003	5.650	1,058,925	3,000,000			3,000,000	03/18/2003
697000093	LAS VEGAS		NV		06/18/1997	8.625	2,422,700	4,330,000			4,330,000	03/08/1997
697080149	BUFFALO		NY		06/15/2004	5.300	1,961,123	3,150,000			3,150,000	06/15/2004
697080152	LANCASTER		NY		07/13/2004	5.480	2,410,896	4,295,000			4,295,000	05/27/2004
697000096	ROCHESTER		NY		09/02/1997	8.375	1,261,678	4,200,000			4,200,000	07/02/1997
697080159	MASON		OH		12/14/2004	5.730	929,510	1,950,000			1,950,000	11/19/2004
722081062	WOODLAWN		OH		09/13/2005	5.310	1,449,270	2,000,000			2,000,000	07/26/2005
722081063	WOODLAWN		OH		09/13/2005	5.310	1,835,742	2,550,000			2,550,000	07/25/2005
722001032	BEND		OR		03/21/2002	7.420	1,054,082	2,700,000			2,700,000	02/15/2002
722001002	BETHLEHEM		PA		06/28/1999	7.380	1,013,936	2,170,000			2,170,000	03/26/1999
722081025	PLYMOUTH MEETING		PA		05/03/2001	6.020	1,937,408	3,350,000			3,350,000	03/08/2001
697080114	SOUTH PARK		PA		08/06/2003	5.490	2,052,181	3,675,000			3,675,000	05/21/2003
794001058	WARWICK		RI		10/28/1993	6.040	581,191	1,269,830			1,269,830	05/26/2004
697080164	COLUMBIA		SC		06/21/2005	5.720	1,688,037	2,700,000			2,700,000	04/06/2005
722081055	COLUMBIA		SC		08/26/2004	6.110	2,055,317	2,800,000			2,800,000	07/16/2004
697080116	COLUMBIA		SC		07/10/2003	4.410	888,058	1,580,000			1,580,000	12/23/2002
697080168	ELGIN		SC		06/23/2005	5.840	844,541	1,350,000			1,350,000	06/08/2005
697080180	Brentwood		TN		08/14/2006	6.330	1,540,272	2,800,000			2,800,000	07/05/2006
697000092	CLINTON		TN		03/05/1996	5.670	3,931,616	6,950,000			6,950,000	11/17/2005
697080173	KNOXVILLE		TN		01/26/2006	5.690	1,758,717	3,000,000			3,000,000	12/21/2005
697080171	CARROLLTON		TX		12/01/2005	5.440	1,667,124	2,425,000			2,425,000	08/01/2005
697080172	Dallas		TX		06/29/2006	5.480	2,777,928	3,825,000			3,825,000	08/25/2005
722001030	HOUSTON		TX		01/07/2002	7.290	1,554,194	2,800,000			2,800,000	11/29/2001
722001014	SAN ANTONIO		TX		07/25/2000	8.570	923,175	2,300,000			2,300,000	05/01/2000
722081053	CHESAPEAKE		VA		05/19/2004	4.810	634,442	1,100,000			1,100,000	04/05/2004
794001060	CHESAPEAKE		VA		11/18/1993	7.570	425,806	880,000			880,000	01/31/2002
794001052	HERNDON		VA		12/15/1993	7.140	1,056,846	2,423,928			2,423,928	02/27/2004
697000089	NEWPORT NEWS		VA		03/17/1997	8.250	1,250,357	2,600,000			2,600,000	02/04/1997
722081080	RICHMOND		VA		05/09/2005	5.420	1,237,396	2,065,000			2,065,000	05/09/2005
697080150	VINTON		VA		06/23/2004	5.430	1,392,678	2,550,000			2,550,000	05/06/2004
697080187	Virginia Beach		VA		11/16/2006	6.010	1,350,000	2,400,000			2,400,000	10/02/2006
697080119	WILLIAMSBURG		VA		10/16/2003	6.300	2,744,871	5,300,000			5,300,000	08/25/2003
697080160	WILLIAMSBURG		VA		11/17/2004	5.500	2,404,386	5,500,000			5,500,000	09/13/2004
722001057	BELLEVUE		WA		09/22/2004	5.670	1,724,608	3,600,000			3,600,000	08/03/2004
697080165	SEATTLE		WA		03/29/2005	5.420	2,417,698	3,700,000			3,700,000	03/10/2005
697080145	SPOKANE		WA		12/15/2003	5.940	1,925,543	3,700,000			3,700,000	08/06/2003
697000057	NEW RICHMOND		WI		10/07/1991	8.750	519,163	1,715,000			1,715,000	07/01/1991
697000132	SOMERS		WI		08/16/2004	6.430	1,898,385	3,460,000			3,460,000	08/13/2003
697000155	WAIWATOSA		WI		12/09/2004	5.140	2,449,899	3,950,000			3,950,000	10/12/2004
697000127	WALWATOSA, GRMTWN, MEN FL		WI		10/08/2003	4.330	2,150,936	4,150,000			4,150,000	08/15/2003
794001012	CHARLESTON		WV		03/09/1993	6.980	362,923	764,706			764,706	12/05/1995
0599999 - Mortgages in good standing - Commercial Mortgages - All Other							257,828,289				516,032,189	XX
0899999 - Total - Mortgages in Good Standing							257,828,289				516,032,189	XX
9999999 Totals							257,828,289				516,032,189	XX

General Interrogatory:

1. Mortgages in good standing
2. Restructured mortgages
3. Mortgages with overdue interest over 90 days not in process of foreclosure
4. Mortgages in process of foreclosure
- unpaid taxes \$ interest due and unpaid.
- unpaid taxes \$ interest due and unpaid.
- unpaid taxes \$ interest due and unpaid.
- unpaid taxes \$ interest due and unpaid.

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

SCHEDULE BA - PART 1

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SCHEDULE D - PART 1

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

1	CUSIP Identification	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest			Dates			
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		Description	* B o n d C H A R			NAIC Designation	Actual Cost	Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
31330X-Y0-7		FEDERAL HOME LOAN BANK.....			2	HF	12,921,943	97.6072	12,562,206	12,870,160	12,917,770		(2,343)			4.880	4.865	MON	10,489	629,351	12/20/2004	12/23/2016
31330X-WF-6		FEDERAL HOME LOAN BANK 9C-2012.			2	HF	2,576,754	100.0110	2,564,615	2,564,333	2,564,333		(1,274)			5.000	4.903	MON	3,206	128,216	08/17/2005	08/22/2012
912810-DW-5		US TREASURY BOND.....					300,781	118.8710	297,178	250,000	286,875		(2,981)			7.250	5.238	MON	2,353	18,125	10/23/2001	05/15/2016
912810-EC-8		US TREASURY.....				1	134,687	136.7344	170,918	125,000	131,767		(318)			8.875	8.163	FA	4,190	11,094	08/20/1991	02/15/2019
912828-CJ-7		US TREASURY NOTE.....				1	1,051,797	100.2578	1,002,578	1,000,000	1,042,771		(4,884)			4.750	4.072	MON	6,167	47,500	02/07/2005	05/15/2014
0199999 - Total		Bonds - U.S. Government - Issuer Obligations					16,985,962	XX	16,597,495	16,809,493	16,954,103		(11,800)			XX	XX	XXX	26,405	834,286	XX	XX
36202K-DK-8		GINNIE MAE I ARM 8206.....			2		130,832	100.9035	134,645	133,439	131,362		(201)			5.375	5.958	MON	598	6,728	12/14/1988	03/20/2017
36202K-EN-1		GINNIE MAE I ARM 8241.....			2		49,728	100.8464	52,700	52,258	50,284		(602)			5.750	7.191	MON	2,569	2,569	01/06/1989	07/20/2017
36202K-EZ-4		GINNIE MAE I ARM 8252.....			2	1	460,170	100.9100	469,057	464,827	461,544		466			5.750	5.923	MON	2,227	22,854	02/10/1989	08/20/2017
36202K-FB-6		GINNIE MAE I ARM 8262.....			2	1	212,180	100.8469	224,043	222,043	213,918		(515)			5.750	7.367	MON	1,064	10,923	01/06/1989	09/20/2017
36202K-FP-5		GINNIE MAE I ARM 8274.....			2	1	191,768	101.0198	195,369	193,397	192,110		(143)			5.125	5.306	MON	9,751	10,923	11/16/1988	10/20/2017
36202K-GA-7		GINNIE MAE I ARM 8283.....			2		125,681	101.0267	128,813	127,504	126,397		350			5.125	5.315	MON	6,428	6,428	11/16/1988	12/20/2017
36202K-JW-6		GINNIE MAE I ARM 8377.....			2	1	65,269	100.9799	70,044	69,364	66,315		240			5.750	7.136	MON	3,410	3,410	08/31/1988	07/20/2018
36202K-KA-2		GINNIE MAE I ARM 8393.....			2	1	44,789	100.9798	47,388	46,928	45,196		(94)			5.750	7.126	MON	2,307	2,307	08/31/1988	08/20/2018
362046-ZN-7		GOVERNMENT NATIONAL MORTGAGE A			2	1	18740	100.6324	115	114	113		1			8.000	9.311	MON	9	9	04/20/1999	09/15/2007
36217C-X5-0		GOVERNMENT NATIONAL MORTGAGE A			2	1	22,649	110.5365	23,367	21,140	22,293		(87)			10.000	7.927	MON	176	2,114	03/17/1992	04/15/2017
362181-JN-7		GOVERNMENT NATIONAL MORTGAGE A			2	1	19,306	108.9228	21,310	19,564	19,345		9			9.500	9.981	MON	155	1,859	10/17/1989	06/15/2018
36220D-ME-4		GOVERNMENT NATIONAL MORTGAGE A			2	1	9,032	109.4078	9,988	9,129	9,038		3			9.500	10.010	MON	72	867	10/26/1990	11/15/2020
0299999 - Total		Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities					1,331,514	XX	1,376,838	1,359,825	1,337,915		(543)			XX	XX	XXX	6,471	69,819	XX	XX
0399999 - Total		Bonds - U.S. Government Bonds					18,317,476	XX	17,974,333	18,169,318	18,292,018		(12,343)			XX	XX	XXX	32,876	904,105	XX	XX
977100-AA-4		WISCONSIN STATE OF TSA.....				HF	1,993,160	97.7020	1,954,040	2,000,000	1,994,972		663			4.800	4.847	MON	16,000	96,000	12/10/2003	05/01/2013
98461-AA-5		EGYPT REPUBLIC 144A.....				3FE	72,150	112.7500	67,650	60,000	67,468		(1,413)			8.750	5.600	J	2,479	5,250	06/04/2003	07/11/2011
105756-AR-1		BRAZIL - FEDERATIVE REPUBLIC 0.....				3FE	106,288	124.6000	129,584	104,000	106,161		(103)			8.875	8.636	AO	9,230	9,230	02/23/2005	04/15/2024
105756-AT-7		BRAZIL - FEDERATIVE REPUBLIC 0.....				3FE	245,000	123.0000	307,500	250,000	246,587		481			11.000	11.364	J	12,986	27,500	05/19/2003	01/11/2012
105756-AU-4		BRAZIL - FEDERATIVE REPUBLIC 0.....				3FE	303,000	107.2500	321,750	300,000	300,932		(692)			11.500	11.215	MS	10,446	34,500	05/20/2003	03/12/2008
105756-BE-9		BRAZIL - FEDERATIVE REPUBLIC 0.....				3FE	98,278	122.0000	115,900	95,000	98,020		(173)			8.875	8.457	AO	1,803	8,431	02/23/2005	10/14/2019
105756-BH-2		BRAZIL - FEDERATIVE REPUBLIC 0.....			2	3FE	593,368	111.2000	651,632	586,000	592,289		(889)			8.000	7.786	J	21,617	44,796	08/01/2005	01/15/2018
168863-AS-7		CHILE REPUBLIC OF.....				HF	149,114	100.7400	146,187	140,000	146,187		(669)			5.500	4.652	J	3,551	7,700	05/28/2003	01/15/2013
195325-AV-1		COLOMBIA REPUBLIC OF.....				3FE	597,027	117.5000	634,500	540,000	578,168		(5,884)			10.000	8.258	J	23,700	54,000	06/20/2003	01/23/2012
221597-AH-0		COSTA RICA REPUBLIC OF 144.....				3FE	101,175	109.3000	103,835	95,000	99,079		(646)			8.110	7.089	FA	3,210	7,705	06/02/2003	02/01/2012
61772-AF-5		MOROCCO.....			2	3FE	60,156	100.0000	62,500	62,500	61,586		404			6.344	3.610	FA	1,608	3,325	05/30/2003	01/02/2009
716638-AW-2		PERU - THE REPUBLIC OF.....				3FE	593,769	126.3000	656,760	520,000	577,877		(4,929)			9.875	7.982	FA	20,683	51,350	06/25/2003	02/06/2015
718286-AK-3		PHILIPPINES REPUBLIC OF 9.875.....				3FE	346,500	130.5000	391,500	300,000	340,381		(1,925)			9.875	8.103	J	13,660	29,625	06/19/2003	01/15/2019
78307A-CZ-4		RUSSIAN FEDERATION - THE.....				2FE	588,652	113.1250	678,750	600,000	625,118		13,519			5.000	7.077	MS	7,583	30,000	05/04/2005	03/31/2030
836205-AG-9		SOUTH AFRICA REPUBLIC OF.....				2FE	201,025	107.5000	182,750	170,000	190,098		(3,244)			7.375	4.827	AO	2,299	12,537	05/28/2003	04/25/2012
90372A-AA-0		UKRAINE GOVT.....				3FE	456,900	108.1250	486,563	450,000	455,017		(590)			7.650	7.429	JO	1,912	34,425	06/19/2003	06/11/2013
1199999 - Total		Bonds - States, Territories and Possessions - Issuer Obligations					6,505,552	XX	6,886,250	6,272,500	6,479,940		(6,299)			XX	XX	XXX	145,486	456,374	XX	XX
1799999 - Total		States, Territories and Possessions					6,505,552	XX	6,886,250	6,272,500	6,479,940		(6,299)			XX	XX	XXX	145,486	456,374	XX	XX
64066-KH-3		NEW YORK CITY GO - LT 2003.....				HF	1,001,720	94.1800	941,890	1,000,000	1,001,245		(139)			4.400	4.380	JO	3,667	44,000	05/30/2003	06/01/2014
1899999 - Total		Bonds - Political Subdivisions - Issuer Obligations					1,001,720	XX	941,890	1,000,000	1,001,245		(139)			XX	XX	XXX	3,667	44,000	XX	XX
2999999 - Total		Political Subdivisions Bonds					1,001,720	XX	941,890	1,000,000	1,001,245		(139)			XX	XX	XXX	3,667	44,000	XX	XX
312912-K4-6		FREDDIE MAC.....			1	HF	14,948,655	97.2212	14,563,180	15,000,000	14,955,545		556			5.200	5.233	MS	251,334	780,000	03/02/2004	03/05/2019
3139M-SY-0		FANNIE MAE.....				HF	3,997,400	98.2040	3,928,160	4,000,000	3,999,111		566			4.000	4.014	MS	52,689	160,000	08/12/2003	09/02/2008
646139-D8-5		NEW JERSEY STATE TRNPK AUTH.....				HF	4,000,000	94.1460	3,765,840	4,000,000	4,000,000		4,252			4.252	4.252	J	85,040	170,080	07/27/2005	01/01/2016
2599999 - Total		Bonds - Special Revenue - Issuer Obligations					22,946,055	XX	22,277,180	23,000,000	22,954,656		3,062									

SCHEDULE D - PART 1

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

1	2	Codes					6	7	Fair Value		10	Change in Book Adjusted Carrying Value				Interest			Dates			
		3	4	5	Bond CHAR	NAIC Designation			Actual Cost	Fair Value		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	*	F	O	R	E	I	G	N			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
31290K-SA-3	FREDDIE MAC 553341										13,111		(6)			10,000	9.582	MON	109	1,310	09/19/1997	06/01/2019
312926-S9-7	FREDDIE MAC GOLD C00854										145		144			7,500	7.113	MON	1	11	06/22/1999	07/01/2029
312926-EU-6	FREDDIE MAC GOLD C00147										20,743		(49)			8,500	6.412	MON	147	1,763	07/07/1992	06/01/2022
312926-SM-9	FREDDIE MAC GOLD C00524										63,907		47			7,500	6.745	MON	399	4,793	07/14/1997	06/01/2027
312926-ST-4	FREDDIE MAC GOLD C00530										152,534		(112)			7,500	6.755	MON	953	11,440	07/15/1997	07/01/2027
312926-T6-3	FREDDIE MAC GOLD C00573										166,822		58			6,500	7.009	MON	914	10,970	12/18/1997	12/01/2027
312926-YF-7	FREDDIE MAC GOLD C00710										961,467		388			5,500	5.945	MON	4,407	52,881	10/17/2001	11/01/2028
31292H-O4-9	FREDDIE MAC GOLD C01375										1,823,746		(3,253)			6,500	4.453	MON	9,537	114,449	11/04/2002	07/01/2032
312930-JJ-9	FREDDIE MAC GOLD C18001										379,055		191			6,000	6.644	MON	1,895	22,743	11/16/1998	11/01/2028
31293V-H5-4	FREDDIE MAC GOLD C30252										23,235		11			7,000	7.821	MON	137	1,648	07/07/1999	08/01/2029
31294C-TF-O	FREDDIE MAC GOLD C35950										204,906		151			7,500	8.566	MON	1,303	15,633	02/03/2000	01/01/2030
31294J-HE-1	FREDDIE MAC GOLD E00229										11,415		(89)			7,000	5.100	MON	66	793	07/19/1993	07/01/2008
31294J-PT-9	FREDDIE MAC GOLD E00434										56,957		60			7,000	7.479	MON	335	4,020	06/06/1996	05/01/2011
31295V-UB-4	FREDDIE MAC GOLD A00578										21,265		(42)			9,000	7.069	MON	153	1,833	01/21/1992	10/01/2020
31335H-RW-7	FREDDIE MAC GOLD C90492										1,120,026		792			6,000	6.775	MON	5,689	68,265	12/07/2001	11/01/2021
313401-FJ-5	FREDDIE MAC 160056										720		(1)			9,250	9.139	MON	5	65	04/21/1999	09/01/2008
31340M-JR-5	FREDDIE MAC 189272										6					8,500	8.847	MON		114	04/07/1987	12/01/2007
31341A-CH-8	FREDDIE MAC 250085										1,369					8,250	8.365	MON	9		12/18/1986	06/01/2009
31346L-S2-5	FREDDIE MAC ARM 605036										111,223		(65)			6,832	6.718	MON	635	6,698	02/28/1989	12/01/2018
31348S-GV-4	FREDDIE MAC ARM 785615										23,845		(11)			7,050	7.126	MON	141	1,453	07/15/1996	07/01/2026
31360B-JQ-8	FANNIE MAE 1171										3,310		5			7,750	8.445	MON	22	259	03/17/1987	05/01/2009
31360K-DS-O	FANNIE MAE 8213										4,338		19			8,000	9.169	MON	29	351	08/21/1986	01/01/2008
313614-VA-4	FANNIE MAE 50109										27,983		(7)			10,000	10.001	MON	234	2,805	06/16/1988	08/01/2018
313614-W3-9	FANNIE MAE 50166										48,728		72			10,000	11.525	MON	421	5,047	03/22/1989	01/01/2019
313614-XS-3	FANNIE MAE 50189										19,625		(13)			10,000	9.550	MON	162	1,950	06/08/1989	05/01/2019
31361R-RP-5	FANNIE MAE 39194										3,489		9			9,000	9.880	MON	26	314	04/07/1988	05/01/2009
31361M-A1-4	FANNIE MAE 43218										30,727		(53)			9,000	8.193	MON	215	2,579	02/24/1987	03/01/2017
31365C-4G-9	FANNIE MAE 124223										74,736		26			8,000	8.530	MON	505	6,065	03/03/1992	02/01/2022
31365D-TD-7	FANNIE MAE 124448										5,137		(1)			8,000	8.029	MON	34	411	02/14/1995	05/01/2008
31365D-XC-4	FANNIE MAE 124975										9,600		49			7,500	9.082	MON	61	731	12/22/1994	08/01/2008
31368H-E5-8	FANNIE MAE 190156										141,036		(18)			6,000	6.008	MON	707	8,483	10/12/1993	11/01/2013
31368V-NM-8	FANNIE MAE 201205										17,718		(18)			7,000	6.836	MON	103	1,240	03/21/1994	01/01/2008
31369E-NR-6	FANNIE MAE 208400										13,942		(77)			7,000	5.759	MON	81	976	04/21/1993	04/01/2008
31371F-GU-O	FANNIE MAE 250511										89,772		69			6,500	7.456	MON	500	5,997	12/03/1996	03/01/2026
31371F-SJ-2	FANNIE MAE 250821										73,360		(9)			7,500	7.507	MON	460	5,517	01/21/1997	02/01/2027
31371G-Z9-4	FANNIE MAE 251968										91,775		(6)			7,000	7.082	MON	555	6,424	06/01/1999	09/01/2028
31371H-DU-9	FANNIE MAE 252215										582,819		212			6,000	6.492	MON	2,962	35,540	10/26/1998	11/01/2028
31371J-BD-5	FANNIE MAE 253036										180,981		229			7,000	8.759	MON	1,092	13,104	04/18/2000	02/01/2030
31371K-2M-O	FANNIE MAE 254089										2,953,355		(6,176)			6,000	4.231	MON	14,161	169,938	03/03/2003	03/01/2023
31371K-T4-3	FANNIE MAE 254471										1,773,830		(1,338)			6,000	5.367	MON	8,775	105,295	07/18/2002	09/01/2022
31371K-WD-9	FANNIE MAE 254544										4,016,657		(4,868)			6,000	4.944	MON	19,680	236,156	10/18/2002	11/01/2022
31373U-M4-6	FANNIE MAE 303779										166,999		267			6,000	6.618	MON	845	10,145	10/02/1997	03/01/2011
31374F-YK-9	FANNIE MAE 313114										283,296		121			7,000	7.642	MON	1,681	20,170	11/07/1996	10/01/2026
31375D-G3-2	FANNIE MAE 341418										42,991		25			6,500	6.814	MON	233	2,794	08/07/1997	05/01/2011
31377B-XH-3	FANNIE MAE 372480										36,083		29			7,000	8.125	MON	215	2,568	01/21/1997	02/01/2027
31377T-SG-2	FANNIE MAE 386719										4,890,799		(14,311)			5,259	4.535	MON	21,035	247,680	12/23/2003	12/01/2013
31378V-FR-6	FANNIE MAE 409776										13,101		6			6,500	7.293	MON	72	863	12/29/1997	12/01/2027
31380R-M5-1	FANNIE MAE 447769										363,611		14			6,500	6.660	MON	1,970	23,635	03/09/1999	02/01/2029
31380U-JP-4	FANNIE MAE 450370										441,486		(182)			6,500	6.133	MON	2,373	28,481	02/01/1999	01/01/2029
31381H-G3-4	FANNIE MAE 461118										10,053,434		91,860			3,790	5.746	MON	33,794	405,530	10/23/2003	07/01/2013
31382R-NZ-2	FANNIE MAE 480108																					

SCHEDULE D - PART 1

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

1	CUSIP Identification	2	Codes			6	7	Fair Value		10	Change in Book Adjusted Carrying Value				Interest			Dates					
			3	4	5			8	9		11	12	13	14	15	16	17	18	19	20	21	22	
		Description	* n	F o r e i g n	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A/C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
31385H-V3-0...	FANNIE MAE 555134				2	1	11,768,784	100.9126	11,546,037	11,441,625	11,755,921		(9,135)				6.000	5.263	MON	57,208	686,498	11/15/2002	12/01/2032
31385H-VY-2...	FANNIE MAE 555131				2	1	36,948,041	98.6292	35,617,448	36,112,471	36,628,203		(98,060)				5.061	4.408	MON	152,304	1,793,436	10/22/2003	01/01/2013
31336V-2K-5...	FANNIE MAE 575078				2	1	1,015,660	102.3757	1,047,331	1,023,027	1,047,331		87				6.500	6.725	MON	5,541	66,497	07/11/2001	05/01/2031
31337F-3C-6...	FANNIE MAE 583195				2	1	501,962	102.3757	522,549	510,424	502,175		257				6.500	7.259	MON	3,178	33,178	05/24/2001	05/01/2031
31387J-SA-5...	FANNIE MAE 585613				2	1	567,884	102.3757	584,925	571,352	567,892		32				6.500	6.690	MON	3,095	37,138	06/26/2001	05/01/2031
31387M-2R-7...	FANNIE MAE 596684				2	1	4,892,465	98.8228	4,889,883	4,948,131	4,893,797		746				5.500	5.761	MON	22,679	272,147	08/08/2002	11/01/2031
31387M-SA-3...	FANNIE MAE 596693				2	1	9,731,440	100.6771	9,848,109	9,781,878	9,731,776		104				6.000	6.105	MON	48,909	586,913	06/24/2002	01/01/2032
31389F-J5-2...	FANNIE MAE 624084				2	1	1,948,177	99.0988	2,027,563	2,046,001	1,950,980		3,006				5.500	7.314	MON	9,377	112,530	11/21/2001	01/01/2032
31390N-SY-8...	FANNIE MAE 651659				2	1	2,593,152	102.2921	2,549,157	2,492,037	2,580,073		(3,275)				6.500	5.090	MON	13,499	161,982	12/04/2002	08/01/2032
31391L-WK-6...	FANNIE MAE 670382				2	1	3,610,962	100.9126	3,492,222	3,460,841	3,605,994		(4,699)				6.000	4.637	MON	17,303	207,638	03/05/2003	09/01/2032
31391N-SY-8...	FANNIE MAE 672035				2	1	671,448	100.9126	661,026	645,139	670,506		(1,313)				6.000	3.636	MON	3,226	38,708	02/20/2003	12/01/2032
31391U-ZF-1...	FANNIE MAE 677674				2	1	5,053,779	100.9126	4,900,802	4,856,484	5,047,204		(6,309)				6.000	4.823	MON	24,282	291,389	02/24/2003	02/01/2033
31391U-PT-6...	FANNIE MAE 677334				2	1	3,890,798	100.9126	3,779,835	3,745,654	3,886,018		(3,632)				6.000	4.808	MON	18,728	224,739	02/13/2003	01/01/2033
31400H-WF-6...	FANNIE MAE 688346				2	1	3,203,552	100.8431	3,103,979	3,078,027	3,198,832		(3,807)				6.000	5.046	MON	15,390	184,682	02/24/2003	03/01/2033
31407M-E2-4...	FANNIE MAE				2	1	2,662,268	98.5360	2,617,260	2,656,146	2,661,995		(261)				4.891	4.855	MON	10,826	130,012	07/06/2005	08/01/2035
BOA082-X2-8...	FHA COLLATERAL - MUNI				2	2FE	387,278	102.6260	411,694	401,163	393,683		727				7.000	7.527	MON	2,340	26,730	05/15/1995	06/01/2014
20959999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities																							
31339L-WK-2...	FREDDIE MAC FHLMC 2391 CMO 2391 OG				2	1	16,159,756	100.6704	17,026,992	16,913,600	16,658,900		(72,083)				XX	XX	XXX	620,669	7,405,919	XX	XX
31339L-WR-7...	FREDDIE MAC FHLMC 2391 CMO 2391 OR				2	1	17,054,687	100.7811	18,266,788	18,125,207	17,755,833		99,538				5.500	6.352	MON	77,521	930,248	11/16/2001	12/15/2016
31339W-UZ-7...	FHLMC 2438 CMO 2438 LE				2	1	12,882,959	100.2104	12,762,468	12,735,672	12,561,211		31,899				5.500	6.719	MON	83,074	996,886	12/11/2001	12/15/2016
31339E-BD-5...	FREDDIE MAC FHLMC 2074 CMO 2074 Z				2	1	3,426,740	103.0219	3,707,256	3,596,514	3,506,709		(3,722)				5.500	7.874	MON	58,372	700,462	07/01/2002	04/15/2017
31339E-BD-5...	FANNIE MAE FHMA 88-4 CMO 88-4 TR				2	1	2,022	1.407	4996	1,944	2,022		138				6.472	86	MON	19,492	233,903	02/07/2001	07/15/2028
31332D-ZM-5...	FANNIE MAE FHMA 01-46 CMO 46 VG				2	1	2,125,039	99.3737	2,153,882	2,167,457	2,156,041		2,885				6.000	6.472	MON	10,837	130,048	08/30/2001	01/25/2018
313321-D7-0...	FANNIE MAE FHMA 01-59 CMO 59 OM				2	1	329,562	99.4328	329,132	331,010	329,677		13				6.000	6.086	MON	1,655	19,861	10/04/2001	06/25/2019
31392A-5W-4...	FANNIE MAE FHMA 01-76 CMO 76 UD				2	1	4,896,719	99.9177	4,995,884	5,000,000	4,929,385		9,033				5.500	5.826	MON	22,917	275,000	11/14/2001	01/25/2017
31392A-CG-1...	FANNIE MAE FHMA 01-62 CMO 62 VF				2	1	122,974	99.6830	122,974	123,365	122,852		76				6.000	6.232	MON	617	7,402	10/02/2001	07/25/2019
31392A-F2-9...	FANNIE MAE FHMA 01-73 CMO 73 VF				2	1	11,457,101	101.0835	11,520,482	11,397,000	11,394,985		(14,773)				6.000	5.925	MON	56,985	683,820	11/03/2001	11/01/2010
31392B-WU-6...	FANNIE MAE FHMA 02-4 CMO 4 BC				2	1	6,641,572	101.0798	6,970,320	6,895,856	6,787,599		(5,984)				6.000	6.831	MON	34,479	413,751	01/03/2002	02/25/2017
31392D-3B-6...	FANNIE MAE FHMA 02-57 CMO 57 ND				2	1	10,928,672	100.0870	11,009,567	11,000,000	10,948,276		4,166				5.500	5.617	MON	50,417	605,000	07/26/2002	09/25/2017
31392D-6A-5...	PE				2	1	8,688,733	100.4230	8,718,734	8,682,010	8,660,477		(2,518)				5.850	5.815	MON	42,325	507,898	08/06/2002	07/01/2013
31392X-4E-7...	FREDDIE MAC FHLMC 2623 CMO 2623 GX				2	1	6,990,001	99.8462	6,695,730	6,706,042	6,825,262		13,141				5.500	4.402	MON	30,736	368,832	11/07/2002	01/01/2015
313936-LU-6...	FREDDIE MAC FHLMC 2542 CMO 2542 DM				2	1	7,815,516	99.8013	7,635,054	7,650,258	7,713,927		7,811				5.500	4.986	MON	35,064	420,764	12/03/2002	06/01/2015
31393H-OB-1...	FREDDIE MAC FHLMC 2558 CMO 2558 BC				2	1	7,410,538	98.9175	7,171,208	7,249,686	7,317,596		(1,916)				5.000	4.498	MON	30,207	362,484	01/02/2003	08/01/2013
31393J-LM-8...	FREDDIE MAC FHLMC 2557 CMO 2557 OM				2	1	8,878,407	99.8339	8,571,684	8,585,948	8,713,432		14,154				5.500	4.779	MON	39,352	472,227	01/03/2003	02/01/2017
31393K-HB-4...	FREDDIE MAC FHLMC 2572 CMO 2572 PF				2	1	6,310,245	99.9108	6,095,560	6,101,000	6,187,597		(38,874)				5.500	4.903	MON	27,963	335,555	01/23/2003	03/01/2010
38373S-BH-9...	GNMA 03-10 2003-10 PD				2	1	5,132,810	99.7328	4,927,017	4,940,219	4,958,917		(62,505)				5.500	4.507	MON	22,643	271,712	02/18/2003	07/01/2008
38373S-RK-5...	GNMA 03-22 2003-22 BH				2	1	7,875,000	99.2388	7,442,907	7,500,000	7,683,151		(53,465)				4.915	4.107	MON	30,719	368,625	03/04/2003	02/01/2012
83162C-WF-5...	SMALL BUSINESS ADMIN 2002-20J				2	1	5,755,144	97.9907	5,522,594	5,635,833	5,739,645		(5,634)				4.750	4.487	AO	66,925	280,099	02/11/2004	10/01/2022
831641-DT-9...	SMALL BUSINESS ADMIN 2004 10A				2	1	11,347,713	95.1819	10,800,970	11,347,713													

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest			Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	* Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity
89598E-AA-6	TRI-STATE GEN & TRANS ASSOC.		JFE	1,000,000	101.0238	1,010,238	1,000,000	1,000,000		(29,881)			6.040	6.040	J	25,334	90,400	10/14/2003	01/31/2018
957091-AA-8	WESTAR ENERGY INC.		2FE	5,331,350	102.3686	5,118,480	5,000,000	5,279,156		5,184			5.095	5.095	J	150,000	300,000	03/09/2005	07/01/2014
957091-AB-6	WESTAR ENERGY INC.		2FE	4,421,385	94.9922	4,274,649	4,500,000	4,430,294		5,152			5.352	5.352	J	115,875	331,750	04/12/2005	01/01/2017
976656-BX-5	WISCONSIN ELECTRIC POWER COMPA.		JFE	2,066,850	94.9032	1,898,064	2,000,000	2,045,829		(6,192)			4.500	4.500	WA	11,500	90,000	06/05/2003	05/15/2013
976657-AC-0	WISCONSIN ENERGY CORP.		JFE	2,387,190	103.8240	2,245,713	2,463,000	2,293,266		(26,960)			6.500	4.912	AO	35,149	140,595	09/29/2003	04/01/2011
3299999 - Total	Public Utilities - Issuer Obligations			147,203,976	XX	143,426,183	143,632,873	146,100,980		(406,530)			XX	XX	XX	2,315,694	7,936,345	XX	XX
00209A-AE-6	AT&T WIRELESS SERVICES INC.		JFE	1,182,960	109.0768	1,090,768	1,000,000	1,107,975		(22,746)			7.875	4.973	MS	26,250	78,750	06/27/2003	03/01/2011
00209T-AB-1	COMCAST CABLE COMMUNICATIONS H.		2FE	989,436	129.4936	1,245,728	962,000	986,969		(682)			9.455	9.142	WA	11,622	90,957	11/19/2002	11/15/2022
01993X-BK-2	ALLIED WASTE NORTH AMERICA		4FE	512,475	98.7500	518,438	525,000	515,829		1,850			6.375	6.867	AO	7,066	33,469	11/16/2005	04/15/2011
020002-AN-1	ALLSTATE CORP.		JFE	2,170,560	103.8815	2,071,630	2,000,000	2,112,186		(18,859)			6.125	6.125	FA	46,278	122,500	09/18/2003	02/15/2012
02003E-AB-8	ALLSTATE FINANCIAL GLOBAL FUND		JFE	1,497,060	98.1810	1,472,715	1,500,000	1,498,935		595			4.250	4.294	MS	19,656	63,750	09/10/2008	09/10/2008
023551-AE-4	HESS CORP.		2FE	3,981,880	104.7801	4,191,204	4,000,000	3,993,643		2,015			7.375	7.440	AO	73,750	295,000	09/28/1999	10/01/2009
025900-BY-4	AMERICAN EXPRESS CREDIT CORP.		JFE	3,965,680	99.4900	3,979,600	4,000,000	3,998,480		2,595			5.000	5.082	JD	16,111	200,000	11/29/2005	12/02/2010
029717-AC-9	AMERICAN STANDARD COS INC.		2FE	2,436,125	101.7050	2,542,625	2,500,000	2,495,939		3,041			7.375	7.529	FA	76,823	184,375	06/09/2004	02/01/2008
03073E-AD-7	AMERISOURCEBERN CORP.		2FE	174,216	98.3074	172,038	175,000	174,276		80			5.625	5.711	MS	2,898	4,922	07/25/2006	09/15/2012
03073E-AF-2	AMERISOURCEBERN CORP.		2FE	465,828	97.7777	459,555	470,000	466,020		192			5.875	6.001	MS	8,130	13,806	07/24/2006	09/15/2015
032166-AG-5	ANSOUTH BANK NA.	1	JFE	2,000,000	100.9511	2,019,022	2,000,000	2,000,000					6.450	6.450	FA	53,750	129,000	01/30/1998	02/01/2008
032166-AQ-3	ANSOUTH BANK NA.		JFE	5,528,770	97.2940	5,351,170	5,500,000	5,521,452		(2,893)			4.850	4.777	AO	66,688	266,750	10/29/2004	04/01/2013
032511-AT-4	ANADARKO PETROLEUM CORP.		2FE	1,08,960	101.7625	1,017,625	1,000,000	1,069,204		(11,517)			6.125	6.614	MS	18,035	51,250	04/25/2003	03/15/2012
035229-CU-5	ANHEUSER-BUSCH COS INC.		JFE	1,496,010	96.7690	1,451,535	1,500,000	1,497,000		348			6.500	6.509	J	34,238	74,250	09/09/2003	01/15/2014
039580-AA-6	ARCHSTONE-SMITH OPERATING TRUS.		2FE	2,998,050	104.6490	3,139,470	3,000,000	2,998,847		184			6.500	6.509	FA	73,667	195,000	08/27/2004	08/15/2014
039580-AC-2	ARCHSTONE-SMITH OPERATING TRUS.		2FE	6,132,380	100.5824	6,034,944	6,000,000	6,107,531		(11,201)			5.625	5.335	FA	127,500	337,500	08/27/2004	08/15/2014
045184-AA-6	ASIF GLOBAL FINANCING XIX.		JFE	1,936,460	97.5000	1,950,000	2,000,000	1,955,853		6,044			4.900	5.332	J	44,644	98,000	08/01/2003	01/17/2013
05349E-AE-9	AVALONBAY COMMUNITIES INC.		2FE	1,982,980	105.0780	2,101,960	2,000,000	1,990,618		1,644			6.625	6.743	MS	39,014	132,500	09/05/2001	09/15/2011
05349E-AG-4	AVALONBAY COMMUNITIES INC.		2FE	2,160,580	103.6045	2,072,090	2,000,000	2,131,849		(19,157)			6.125	4.815	WA	20,417	122,500	06/17/2005	11/01/2012
055395-AA-5	BGP CRYSTAL US HOLDINGS CORP.	1	JFE	458,343	110.5000	502,775	455,000	457,824		(381)			9.625	9.477	JD	1,946	43,794	04/13/2005	06/15/2012
055665-AA-7	BNP PARIBAS INVESTMENT SERVICE 144A		JFE	4,072,640	98.1955	3,927,820	4,000,000	4,054,158		(5,375)			5.125	4.919	J	94,528	205,000	04/03/2003	01/15/2015
058408-AF-3	BALL CORP.	1	2FE	1,499,409	101.8750	1,512,844	1,485,000	1,493,085		(2,200)			6.875	6.676	JD	4,538	102,084	01/12/2004	12/15/2007
060505-AD-6	BANK OF AMERICA CORP.		JFE	1,200,590	107.3822	1,073,822	1,000,000	1,097,206		(28,435)			7.800	4.431	FA	29,467	78,000	02/13/2003	02/15/2010
060505-AR-5	BANK OF AMERICA CORP.		JFE	5,030,175	98.0015	4,900,075	5,000,000	5,019,012		(2,835)			4.875	4.798	MS	71,771	243,750	10/01/2002	09/15/2012
060505-AX-2	BANK OF AMERICA CORP.		JFE	1,988,800	98.4340	1,968,680	2,000,000	1,992,567		1,033			4.875	4.947	J	44,958	97,500	01/16/2003	01/15/2013
060505-BF-0	BANK OF AMERICA CORP.		JFE	994,000	97.1965	971,965	1,000,000	996,443		814			4.375	4.475	JD	3,646	43,750	11/13/2003	12/01/2010
08423A-AQ-6	BANK ONE CORPORATION		JFE	9,514,970	102.7750	9,249,750	9,000,000	9,359,857		(64,389)			5.900	4.961	WA	67,850	531,000	03/02/2005	11/15/2011
086050-CV-5	BANK OF AMERICA CORP.		JFE	1,096,120	101.4041	1,014,041	1,000,000	1,036,517		(16,164)			5.875	5.875	FA	22,194	58,750	01/31/2003	02/15/2009
086716-AB-7	CENTRAL BANK OF TUNISIA		2FE	118,900	123.2000	123,200	100,000	117,659		(388)			8.250	6.666	MS	2,338	8,250	06/24/2003	09/19/2027
075560-AJ-4	BEAZER HOMES USA INC.	1	JFE	1,778,100	97.5000	1,691,625	1,735,000	1,765,444		(5,230)			6.500	6.078	WA	14,410	112,775	11/23/2004	11/15/2011
079657-AG-3	BELLSOUTH CAP FUNDING		JFE	4,391,616	106.6066	4,264,264	4,000,000	4,167,716		(47,276)			7.750	6.250	FA	117,111	310,000	08/02/2001	02/15/2010
079860-AB-8	BELLSOUTH CORP.		JFE	1,993,960	102.5974	2,051,948	2,000,000	1,996,629		591			6.000	6.041	AO	25,333	120,000	10/22/2001	10/15/2011
08172M-AB-5	BENEFICIAL CORP.		JFE	3,038,120	100.5142	4,020,968	4,000,000	3,994,013		7,942			6.819	6.819	JD	11,733	264,000	11/12/1997	10/09/2007
084664-AD-3	BERKSHIRE HATHAWAY		JFE	3,976,206	96.1132	3,844,528	4,000,000	3,981,524		2,261			4.625	4.705	AO	39,056	185,000	09/01/2003	10/15/2012
097023-AT-2	BOEING CO.		JFE	3,991,618	99.2950	3,971,800	4,000,000	3,994,393		759			5.152	5.152	FA	77,444	205,000	02/06/2003	02/15/2013
097383-AM-3	OFFICEMAX INC BOISE CASCADE	1	3FE	1,675,250	90.2500	1,421,438	1,575,000	1,643,310		(11,926)			7.000	5.951	WA	18,375	110,250	04/20/2004	11/01/2011
097395-AG-2	BOISE CASCADE LLC	1	4FE	1,320,594	100.2500	1,303,250	1,300,000	1,307,718		(9,119)			8.249	5.717	AO	23,234	101,589	07/27/2005	10/15/2012
10138M-AB-1	BOTTLE GROUP LLC		JFE	3,969,330	96.5683	3,862,772	4,000,000	3,977,536		3,245			6.425	6.249	AO	4,889	23,156	07/27/2005	10/15/2012
103304-BD-2	BOYD GAMING CORP.	1	JFE	1,376,169	99.7500	1,396,500	1,400,000	1,381,805		1,011			6.750	6.918	WA	23,639	185,000	09/01/2004	11/15/2012
12189P-AH-5	BURLINGTON NORTHERN AND SANTA	2	JFE	2,620,898	114.3030	2,995,765	2,620,898	2,620,898					7.908	7.899	J	95,570	207,261	09/19/2000	01/15/2020
12189T-AH-4	BURLINGTON NORTHERN AND SANTA		JFE	2,994,680	95.9218	2,877,654	3,000,000	2,995,855		412			4.875	4.886	J	67,437	146,250	11/22/2004	01/15/2015
126304-AP-9	CSC HOLDINGS INC.		JFE	1,531,065	101.8750	1,528,125	1,500,000	1,519,437		(3,906)			7.625	7.259	AO	28,584	114,375	01/20/2004	04/01/2011
126304-AD-7	CSC HOLDINGS INC.		4FE	256,675	97.5000	243,750	250,000	255,793		(532)			7.250	6.722	AO	3,826	18,125	12/14/2004	04/15/2012
126408-BK-8	CSX CORP.		2FE	998,260	100.6159	1,006,159	1,000,000	999,920		231			7.450	7.475	WA	12,417	74,500	05/07/1997	05/01/2007
126408-GB-3	CSX CORP.		2FE	9,089,304	90.8267	8,704,811	8,400,000	8,957,466		(92,116)			6.300	4.842	MS	155,820	529,200	07/13/2005	03/15/2012
126408-GD-9	CSX CORP.		2FE	2,559,675	99.8764	2,496,910	2,500,000	2,549,445		(6,168)			5.500	5.142	FA	57,292	137,500	04/06/2005	08/01/2013
126650-AI-2	CVS CORP.																		

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange in B/A/C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity	
127210-AB-8	CADBURY SCHWEPES US.....	1	2FE	994,360	95.8680	998,680	1,000,000	995,892		487			5,125	5,198	AO	12,812	51,250	09/22/2003	10/01/2013	
130770-AE-3	CALIFORNIA STEEL INDUSTRIES.....		3FE	1,509,800	95.2500	1,428,750	1,500,000	1,507,084		(1,190)			6,125	6,014	MS	27,052	91,875	06/28/2004	03/15/2014	
134429-AR-0	CAMPBELL SOUP CO.		2FE	2,994,630	98.0410	2,941,230	3,000,000	2,996,509		495			5,000	5,023	JD	11,667	150,000	11/25/2002	12/03/2012	
141491-AG-3	CARDINAL HEALTH INC.		2FE	9,991,283	88.6630	9,974,588	11,250,000	10,137,027		92,832			4,000	5,473	JD	20,000	450,000	02/23/2006	06/15/2015	
149123-BG-5	CATERPILLAR INC.		1FE	499,055	104.9944	524,972	500,000	499,674		106			7,250	7,277	MS	10,674	36,250	09/14/1999	09/15/2009	
149123-BH-3	CATERPILLAR INC.		1FE	1,994,560	105.0240	2,100,480	2,000,000	1,997,175		547			6,550	6,588	MS	21,833	131,000	05/08/2001	05/01/2011	
156700-AA-4	CENTURYTEL INC.		2FE	1,989,120	108.9956	2,171,912	2,000,000	1,994,778		1,127			8,375	8,457	AO	35,361	167,500	10/12/2000	10/15/2010	
16132N-AN-8	CHARTER ONE BANK NA		1FE	2,771,725	105.5311	2,638,278	2,500,000	2,674,613		(27,805)			6,375	4,881	MS	20,365	159,375	04/03/2003	05/15/2012	
165087-AP-2	VERIZON VIRGINIA		1FE	610,325	107.4389	537,195	500,000	574,995		(10,766)			7,625	4,692	JD	3,177	38,125	07/07/2003	12/01/2012	
165167-BA-4	CHESAPEAKE ENERGY CORP 144A	1	3FE	738,000	104.1250	728,875	700,000	722,780		(4,758)			7,750	6,814	JD	25,015	54,250	08/04/2003	01/15/2011	
165167-BG-0	CHESAPEAKE ENERGY CORP.	1	3FE	751,176	104.1250	728,875	700,000	736,581		(6,519)			7,500	6,201	MS	15,458	52,500	09/01/2004	09/15/2011	
165167-BE-6	CHESAPEAKE ENERGY CORP.	1	3FE	53,500	100.8750	50,438	50,000	52,613		(438)			6,875	5,665	JJ	1,585	3,437	11/22/2004	01/15/2011	
165167-BL-0	CHESAPEAKE ENERGY CORP.	1	3FE	304,234	99.0000	297,000	300,000	303,565		(483)			6,375	6,134	JD	850	19,125	07/19/2005	12/15/2012	
165167-BS-5	CHESAPEAKE ENERGY CORP.		3FE	64,349	97.7500	63,538	65,000	64,393		44			6,500	6,624	FA	1,596	4,213	01/04/2006	08/15/2017	
167166-FC-6	CHICAGO & NW TRANSPORTATION	2	1FE	1,689,683	101.3340	1,712,223	1,689,683	1,689,683					6,250	6,251	FA	44,286	105,605	10/20/1993	07/30/2012	
171340-AF-9	CHURCH & DWIGHT CO INC.	1	4FE	1,314,327	97.7500	1,270,750	1,300,000	1,310,829		(2,376)			6,000	5,761	JD	3,467	78,000	06/28/2005	12/15/2010	
171871-AB-2	CINCINNATI BELL	1	3FE	938,617	103.5000	957,375	925,000	934,760		(1,776)			7,250	6,974	JJ	30,923	67,062	09/01/2004	07/15/2011	
172967-BJ-9	CITIGROUP INC.		1FE	1,086,160	103.1079	1,031,079	1,000,000	1,056,536		(9,506)			6,000	4,747	FA	21,667	60,000	09/12/2003	02/21/2012	
172967-BP-5	CITIGROUP INC.		1FE	9,638,555	101.8320	9,164,880	9,000,000	9,417,204		(63,438)			5,625	4,679	FA	174,375	506,250	06/26/2003	08/27/2012	
172967-BS-9	CITIGROUP INC.		1FE	994,780	98.2310	982,310	1,000,000	998,790		1,077			3,500	3,615	FA	14,583	35,000	01/24/2003	02/01/2008	
175902-AB-9	CITY NATIONAL BANK		1FE	991,830	100.6768	1,006,768	1,000,000	998,891		1,000			6,375	6,487	JJ	29,386	63,750	01/07/1998	01/15/2008	
178566-AB-1	CITY NATIONAL CORP.		1FE	3,972,510	97.9312	3,917,248	4,000,000	3,981,552		2,498			5,125	5,214	FA	77,444	205,000	02/12/2003	02/15/2013	
191219-BP-8	COCA-COLA ENTERPRISES		1FE	1,997,520	96.7700	1,935,400	2,000,000	1,998,572		349			4,250	4,271	MS	25,028	85,000	09/24/2006	09/15/2010	
20030N-AD-3	COMCAST CORP.		2FE	3,110,140	100.4580	3,013,740	3,000,000	3,077,272		(16,634)			5,500	4,810	MS	48,583	165,000	02/23/2006	03/15/2011	
203668-AD-0	COMMUNITY HEALTH SYSTEMS INC.	1	4FE	1,963,947	98.5000	1,329,750	1,350,000	1,360,344		(2,239)			6,500	6,278	JD	3,900	87,750	04/15/2005	12/15/2010	
205887-BA-9	CONAGRA FOODS INC.		2FE	3,498,180	105.3132	3,685,962	3,500,000	3,499,025		171			6,750	6,757	MS	69,563	236,250	09/05/2001	09/15/2011	
209759-C-8	CONSOLIDATED PAPERS INC.		2	500,000	100.8021	504,010	500,000	500,000					6,820	6,820	AO	5,778	34,100	11/24/1997	10/31/2007	
221643-AB-5	COTT BEVERAGES INC 144A	1	4FE	1,338,438	102.0000	1,326,000	1,300,000	1,317,243		(7,449)			8,000	7,300	JD	4,622	104,000	11/12/2003	12/15/2007	
222648-AG-5	COUNTRYWIDE FINANCIAL CORP.		1FE	2,980,230	97.4922	2,924,766	3,000,000	2,985,873		3,687			4,500	4,649	JD	6,000	135,000	06/10/2005	06/15/2012	
225411-AC-7	CREDIT SUISSE FIRST BOSTON USA		1FE	1,988,940	105.0930	2,101,860	2,000,000	1,999,405		97			6,500	6,507	JJ	59,944	130,000	01/09/2002	01/15/2012	
225411-AM-5	CREDIT SUISSE FIRST BOSTON USA		1FE	996,120	99.1540	991,540	1,000,000	997,083		336			5,125	5,175	JJ	23,632	51,250	01/06/2004	01/15/2014	
226091-AF-3	CRESTAR FINANCIAL CORP.	1	1FE	998,220	101.3915	1,013,915	1,000,000	999,753		223			6,500	6,525	JJ	29,972	65,000	01/22/1998	01/15/2008	
228188-AB-4	CROWN AMERICAS INC.	1	4FE	430,000	103.0000	442,900	430,000	430,000					7,625	7,625	MS	4,190	16,394	08/18/2006	11/15/2013	
228188-AD-0	CROWN AMERICAS INC.	1	4FE	411,105	103.7500	415,000	400,000	410,730		(375)			7,750	7,247	MS	3,961	15,500	08/18/2006	11/15/2013	
23330X-AE-0	DRS TECHNOLOGIES INC.	1	4FE	1,351,191	100.7500	1,334,938	1,325,000	1,344,054		(3,281)			6,875	6,522	MS	15,182	91,084	06/29/2005	11/01/2011	
23330X-AH-3	DRS TECHNOLOGIES INC.	1	4FE	176,313	100.7500	176,313	175,000	176,207		(106)			6,625	6,502	FA	4,831	5,829	02/14/2006	02/01/2014	
23331A-AD-1	DR HORTON INC.		2FE	2,486,425	104.5720	2,614,300	2,500,000	2,496,217		1,607			8,000	8,080	FA	83,333	200,000	02/01/1999	02/01/2009	
23331A-AH-7	DR HORTON INC.		2FE	3,083,873	96.8830	2,988,529	3,055,000	3,085,848		1,406			5,375	5,438	JD	17,394	166,356	07/29/2005	06/15/2012	
233835-AP-2	DAIMLERCHRYSLER NA HLDG.		2FE	3,216,751	106.9860	3,209,580	3,000,000	3,109,578		(22,865)			7,750	6,704	JJ	105,271	232,500	08/02/2001	01/18/2011	
23918K-AE-8	DAVITA INC.	1	4FE	650,972	100.2500	651,625	650,000	650,749		(177)			6,625	6,589	MS	12,680	43,063	09/12/2005	03/15/2013	
244217-BK-0	DEERE CREDIT INC.		1FE	3,893,440	98.3690	3,934,760	4,000,000	3,995,679		587			5,100	5,121	JJ	94,067	204,000	01/07/2003	01/15/2013	
245217-AM-6	DEL MONTE FOODS CO.	1	4FE	1,383,625	105.2500	1,426,138	1,355,000	1,371,570		(3,488)			8,625	8,248	JD	5,194	116,869	12/02/2003	12/15/2007	
246230-AE-8	DENBURY RESOURCES INC.	1	4FE	982,037	101.5000	969,325	955,000	973,958		(3,714)			7,500	6,952	AO	17,906	71,625	11/15/2005	04/01/2011	
251560-AA-7	DEUTSCHE BANK FINANCIAL LLC.		1FE	4,0																

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

1	2	3			4	5		6	7	8		9		10	11	Change in Book Adjusted Carrying Value				Interest				20	21	22
		*	F	O		R	E			Bond CHAR	Actual Cost	Rate Used Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17				18	19
CUSIP Identification	Description	NAIC Designation															Total Foreign Exchange Change in B/A/C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity		
278766-AH-8	ECHOSTAR DBS CORP	3FE					1,710,153	99.6250	1,693,625	1,700,000	1,704,387	(2,350)						5,750	5,592	A0	24,438	97,750	06/02/2004	10/01/2008		
278766-AQ-1	ECHOSTAR DBS CORP	3FE					300,000	99.3750	298,125	300,000	300,000							6,375	6,375	A0	4,781	19,125	06/02/2004	10/01/2011		
29078E-AC-9	EMBARQ CORP	2FE					4,899,755	102.3508	5,015,189	4,900,000	4,900,007	252						6,738	6,738	JD	27,514	177,921	05/12/2006	06/01/2013		
29255W-AD-2	ENCORE ACQUISITION CO.	4FE					1,204,029	93.7500	1,195,313	1,275,000	1,217,296	5,870						6,250	7,054	A0	16,823	79,688	08/30/2004	04/15/2014		
29255W-AG-5	ENCORE ACQUISITION CO.	4FE					51,700	91.2500	50,188	55,000	51,940	240						6,000	6,872	JD	1,522	1,650	01/24/2006	07/15/2015		
29266R-DH-2	ENERGIZER HOLDINGS INC (PVT)	2					2,000,000	92.2635	1,845,289	2,000,000	2,000,000							4,250	4,250	JD	236	127,500	06/25/2003	06/30/2013		
29444N-AD-4	EQUUSTAR CHEMICALS LP	3FE					1,146,750	104.7500	1,152,250	1,100,000	1,123,932	(10,035)						8,750	7,620	FA	36,361	96,250	08/04/2004	02/15/2009		
301586-AB-9	EXECUTIVE RISK INC.	1FE					3,984,440	101.3812	4,055,248	4,000,000	3,998,004	1,951						7,125	7,180	JD	12,667	285,000	12/09/1997	12/15/2007		
31331F-AE-1	FEDERAL EXPRESS CORP.	2FE					858,008	101.8900	874,224	858,008	858,008							7,150	7,152	MS	15,848	61,348	12/14/1993	09/28/2012		
31331F-AQ-4	FEDERAL EXPRESS CORP.	2FE					784,916	105.6820	843,079	797,751	790,211	1,032						7,850	8,118	JD	26,267	62,623	01/06/2000	01/30/2015		
31410H-AI-8	FEDERATED DEPARTMENT STORES	2FE					2,992,110	101.7180	3,051,540	3,000,000	2,997,809	1,205						6,625	6,672	MS	66,250	198,750	08/17/2001	09/01/2008		
316770-AB-5	FIFTH THIRD BANCORP	1FE					4,502,160	97.1750	4,372,875	4,500,000	4,500,755	(446)						3,375	3,364	FA	57,375	151,875	07/23/2003	08/15/2008		
33738W-AE-1	WACHOVIA BANK	1FE					8,477,420	107.5652	7,529,564	7,000,000	7,147,955	(185,319)						7,800	4,573	FA	201,717	546,000	10/02/2002	08/18/2010		
338032-BB-0	FISHER SCIENTIFIC INTERNATIONAL	2FE					221,161	98.8608	217,494	220,000	221,053	(108)						6,125	6,035	JD	6,738	122,500	01/26/2006	07/01/2013		
345397-TZ-6	FORD MOTOR CREDIT CO.	4FE					1,494,605	96.0000	1,680,000	1,750,000	1,494,605							7,000	9,321	A0	30,625	122,500	01/29/2004	10/01/2013		
349631-AE-1	FORTUNE BRANDS INC.	2FE					1,957,500	114.1040	2,282,080	2,000,000	1,966,395	1,000						7,875	8,064	JD	72,625	157,500	01/22/1993	01/15/2023		
349631-AH-3	FORTUNE BRANDS INC.	2FE					10,238,315	98.2900	10,074,725	10,250,000	10,240,397	2,082						5,125	5,151	JD	242,227	267,034	01/05/2006	01/15/2011		
350259-AA-5	FOSTERS FINANCIAL BREW.	2FE					1,058,290	104.5370	1,045,370	1,000,000	1,050,426	(7,864)						6,875	5,581	JD	3,056	68,750	03/02/2006	06/15/2011		
365558-AC-9	GARDNER DENVER INC.	4FE					350,000	104.0000	364,000	350,000	350,000							8,000	8,000	WN	4,667	28,000	11/04/2005	05/01/2013		
369550-AL-2	GENERAL DYNAMICS CORP	1FE					3,487,925	97.8763	3,425,671	3,500,000	3,493,285	1,689						4,500	4,558	FA	59,500	157,500	08/11/2003	08/15/2010		
369604-AI-9	GENERAL ELECTRIC CO.	1FE					4,007,010	98.9130	3,956,520	4,000,000	4,004,844	(684)						5,000	4,976	FA	83,333	200,000	04/29/2003	02/01/2013		
370334-AS-3	GENERAL MILLS INC.	2FE					5,766,790	102.3550	5,922,260	5,786,000	5,774,686	1,834						6,045	6,045	FA	131,149	347,160	02/13/2002	02/15/2012		
373200-AU-3	GEORGIA GULF CORP	4FE					1,326,171	98.5000	1,141,650	1,290,000	1,316,955	(4,520)						7,125	6,618	JD	4,085	91,912	01/26/2005	12/15/2008		
373298-CG-1	GEORGIA PACIFIC	4FE					875,000	99.7500	872,813	875,000	875,000							7,000	7,000	JD	340	12,13/2006	01/15/2015			
374689-AC-1	GIBLARTAR INDUSTRIES	4FE					211,771	98.0000	205,800	210,000	211,755	(16)						8,000	8,154	JD	1,400	8,492	09/19/2006	12/01/2015		
381317-AQ-9	GOLDEN WEST FINANCIAL CORP	1FE					420,185	97.1486	412,886	425,000	421,673	480						4,750	4,908	A0	5,047	20,188	10/30/2003	10/01/2012		
381416-AZ-7	GOLDMAN SACHS GROUP INC.	1FE					4,579,020	105.8571	4,763,570	4,500,000	4,539,931	(8,369)						6,875	5,207	JD	142,656	309,375	08/02/2001	01/15/2011		
404119-AF-6	GOLDMAN SACHS GROUP INC.	1FE					2,006,580	99.4840	1,989,680	2,000,000	2,004,870	(584)						5,250	5,207	A0	22,167	105,000	10/22/2003	10/15/2013		
406216-AR-2	HALLIBURTON CO.	5FE					941,363	91.5000	855,525	935,000	939,723	(671)						6,194	6,194	A0	14,726	58,905	12/03/2003	10/01/2012		
411636-AF-8	HARCOURT GENERAL INC.	2FE					3,036,800	99.8223	2,914,811	2,920,000	3,007,324	(20,639)						5,500	4,630	A0	33,904	160,600	07/13/2005	10/15/2010		
413627-AU-4	HARRAHS OPERATING CO.	1FE					997,820	108.9200	1,089,200	1,000,000	998,088	40						7,200	7,218	FA	30,000	72,000	07/31/1997	08/01/2027		
423074-AH-6	HEINZ H. J. COMPANY	3FE					5,034,885	85.7648	4,288,240	5,000,000	5,031,821	(2,865)						5,625	5,529	JD	23,438	281,250	12/05/2005	06/01/2015		
423077-AF-5	HEINZ H. J. FINANCE CO VAR.	2FE					2,059,580	101.7840	2,035,680	2,000,000	2,039,125	(18,907)						6,428	5,340	JD	10,713	128,560	11/28/2005	12/01/2008		
428040-BX-6	HERTZ CORP	2					2,299,660	101.5663	2,031,326	2,000,000	2,189,808	(32,236)						6,000	3,964	MS	35,333	120,000	05/27/2003	03/15/2012		
428248-AH-2	HILTON HOTELS CORP	4FE					569,688	104.7500	591,838	565,000	569,074	(604)						8,875	8,693	JD	25,072	26,465	01/09/2006	01/01/2012		
428248-AR-0	HILTON HOTELS CORP	3FE					125,625	100.7000	125,875	125,000	125,043	(143)						7,950	7,826	A0	2,098	9,938	03/04/2002	04/15/2007		
428248-AT-6	HILTON HOTELS CORP	3FE					474,625	104.2500	469,125	450,000	463,012	(3,934)						7,200	6,111	JD	1,440	32,400	01/13/2004	12/15/2009		
428248-AU-3	HILTON HOTELS CORP	3FE					255,250	107.2500	268,125	250,000	252,884	(571)						8,250	7,916	FA	7,792	20,625	03/04/2002	02/15/2011		
44108E-AS-7	HOST WARRIOTT L.P. 144A	3FE					741,325	102.5000	727,750	710,000	720,232	(7,022)						7,625	6,504	WN	6,918	54,137	11/06/2003	05/15/2008		
441812-FF-6	HOUSEHOLD FINANCE CORP.	1FE					1,193,188	102.2500	1,175,875	1,150,000																

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

1	2	3			4	5	6	7	8		9		10	11	Change in Book Adjusted Carrying Value				Interest				Dates		
		*	F	O					R	E	I	G			N	Actual Cost	Fair Value	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	21	22
494388-AJ-1	KIMBERLY-CLARK CORP.					JFE	6,491,745	97.6300	6,345,950	6,500,000	6,494,186		.724			5.000	5.016	FA	122,778	325,000	.07/31/2003	.08/15/2013			
494460-BG-4	KIMCO REALTY CORP.					2FE	8,000,000	95.3868	7,630,944	8,000,000	8,000,000					4.820	4.820	AO	96,400	385,600	.06/01/2005	.06/01/2014			
494550-AH-9	KINDER MORGAN ENERGY PARTNERS.					2FE	3,284,760	104.0465	3,121,455	3,000,000	3,162,486		(33,672)			6.750	5.296	MS	59,625	202,500	.01/27/2003	.03/15/2011			
494558-AB-2	KINDER MORGAN FINANCE					2FE	1,147,659	97.5319	1,121,617	1,150,000	1,148,161		.503			5.350	5.395	J	30,079	35,206	.03/02/2006	.01/05/2011			
500657-AA-9	INVISTA - MULTI				1	4FE	424,000	107.0000	428,000	400,000	417,102		(3,184)			9.250	8.061	MM	6,167	37,000	.09/08/2004	.05/01/2011			
50075N-AB-0	KRAFT FOODS INC.					JFE	5,079,750	101.0440	5,052,200	5,000,000	5,065,440		(11,756)			5.625	5.312	MM	46,875	281,250	.09/16/2005	.11/01/2011			
50075N-AH-7	KRAFT FOODS INC.					JFE	3,498,600	103.8801	3,635,804	3,500,000	3,499,204		.120			6.250	6.255	JD	18,229	218,750	.05/15/2002	.06/01/2012			
501044-CC-3	KROGER CO.					2FE	2,447,084	104.9770	2,571,937	2,450,000	2,448,283		.262			6.750	6.766	AO	34,913	165,375	.03/26/2002	.04/15/2012			
502413-AJ-6	L-3 COMMUNICATIONS CORP.				1	3FE	504,812	103.5000	517,500	500,000	502,423		(594)			7.625	7.463	JD	1,694	38,125	.06/25/2002	.06/15/2010			
502413-AJ-1	L-3 COMMUNICATIONS CORP.				1	3FE	2,094,469	98.0000	2,058,000	2,100,000	2,096,042		.450			6.125	6.159	J	59,310	128,625	.12/11/2003	.07/15/2011			
502413-AS-6	L-3 COMMUNICATIONS CORP.					3FE	250,000	96.5000	241,250	250,000	250,000					5.875	5.875	J	6,773	14,688	.01/15/2005	.01/15/2015			
513075-AH-6	LAMAR MEDIA CORP.				1	4FE	1,736,304	101.8750	1,742,063	1,710,000	1,762,889		(11,294)			7.250	6.361	J	61,988	123,975	.11/07/2003	.01/01/2011			
521865-AJ-4	LEAR CORP.					4FE	4,720,769	84.0000	4,074,000	4,850,000	4,737,447		10,833			5.750	6.127	FA	116,198	278,875	.09/20/2005	.08/01/2014			
52517P-VN-0	LEHMAN BROTHERS HOLDINGS INC.					JFE	3,992,840	97.2010	3,888,040	4,000,000	3,995,735		.968			4.375	4.405	MM	15,069	175,000	.12/02/2003	.11/30/2010			
52517P-VN-5	LEHMAN BROTHERS HOLDINGS INC.					JFE	4,978,800	97.3424	4,867,120	5,000,000	4,986,618		3,989			4.250	4.344	J	90,903	212,500	.01/04/2005	.01/27/2010			
532776-AJ-0	LIN TELEVISION CORP.				1	4FE	1,389,047	95.2500	1,333,500	1,400,000	1,391,454		1,041			6.500	6.619	MM	11,628	91,000	.06/16/2005	.05/15/2013			
539830-AF-6	LOCKHEED CORP.					2FE	982,650	121.8062	1,218,082	1,000,000	995,162		.319			7.750	7.901	MM	12,917	77,500	.09/03/1996	.05/01/2026			
539830-AJ-3	LOCKHEED CORP.					2FE	725,340	107.4961	634,227	590,000	657,912		(21,550)			8.200	3.980	JD	48,380	278,875	.09/18/2003	.12/01/2009			
55259P-AB-2	M & I MARSHALL & ILSLEY BANK					JFE	7,480,510	104.3902	7,307,314	7,000,000	7,314,183		(59,457)			6.375	5.261	MS	148,750	446,250	.04/05/2004	.09/01/2011			
55259P-AD-8	M & I MARSHALL & ILSLEY BANK					JFE	6,476,940	95.9175	6,234,638	6,500,000	6,480,699		1,445			5.000	5.038	J	148,056	325,000	.11/19/2004	.01/17/2017			
55259V-AJ-5	M & I MARSHALL & ILSLEY BANK				2	JFE	524,962	96.8840	528,459	545,454	530,528		5,316			2.900	5.000	FA	5,844	15,818	.12/09/2005	.08/18/2009			
55263E-CK-9	MBA CORP.					JFE	3,494,540	99.1330	3,469,655	3,500,000	3,498,014		1,095			4.625	4.660	MS	47,663	161,875	.09/02/2003	.09/15/2008			
552953-AF-8	MGM MIRAGE					3FE	245,000	100.1250	245,306	245,000	245,000					6.000	6.000	AO	3,675	14,700	.09/11/2003	.10/01/2009			
552953-AR-2	MGM MIRAGE					3FE	496,297	95.2500	476,250	500,000	496,631		.309			6.625	6.730	J	15,274	35,425	.12/21/2005	.07/15/2015			
554273-AB-8	MCDERMID INC.				1	3FE	598,050	104.0000	592,400	560,000	575,093		(6,339)			9.125	7.573	J	23,563	51,100	.11/24/2003	.07/15/2007			
563571-AF-5	MANITOWOC CO.				1	3FE	1,382,506	101.0000	1,363,500	1,350,000	1,371,735		(3,699)			7.125	6.729	MM	16,031	96,188	.01/14/2004	.11/01/2011			
564759-AJ-4	MANUFACTURERS & TRADERS TRUST					JFE	2,829,655	109.1990	2,729,975	2,500,000	2,546,768		(11,058)			8.000	7.402	AO	50,000	200,000	.12/18/2002	.10/01/2010			
571748-AF-7	MARSH & MCLENNAN COS.					2FE	1,988,820	98.6460	1,972,920	2,000,000	1,893,740		4,920			5.750	6.561	MS	33,861	57,500	.06/20/2006	.09/15/2015			
573275-AN-4	MARTIN MARIETTA CORP.					2FE	4,412,840	110.3044	4,412,176	4,000,000	4,436,670		(57,128)			7.375	5.310	AO	62,278	295,000	.12/04/2002	.04/15/2013			
577778-BW-2	MAY DEPT STORES					2FE	4,914,600	98.4045	4,920,225	5,000,000	4,933,678		19,078			4.800	5.371	J	110,667	120,000	.03/28/2006	.07/15/2009			
584403-AH-7	MEDIANE GROUP INC.					2FE	5,990,940	100.0709	6,004,254	6,000,000	5,999,951		1,243			7.300	7.322	J	201,967	438,000	.01/16/1997	.01/15/2007			
584606-AE-1	MEDIA NEWS GROUP INC.				1	4FE	1,144,525	90.5000	1,040,750	1,150,000	1,040,692		.485			6.875	6.945	AO	19,766	79,062	.09/01/2004	.10/01/2013			
589331-AH-0	MERCK & CO. INC.					JFE	3,056,463	94.9344	3,085,368	3,250,000	3,083,263		22,959			4.375	5.372	FA	53,715	142,188	.10/26/2005	.02/15/2013			
589833-CF-4	MTX COMPANY TRAILER TRAIN 32A					1	289,123	111.8440	323,367	289,123	289,123					9.850	9.850	J	12,024	28,838	.09/26/1990	.01/29/2010			
589833-CG-2	MTX COMPANY TRAILER TRAIN 32B					1	151,439	104.1092	157,662	151,439	151,439					9.850	9.850	J	6,298	14,613	.09/26/1990	.01/29/2008			
590006-AA-8	MERTOR AUTOMOTIVE INC.					3FE	251,105	98.0000	239,120	244,000	247,412		(1,465)			6.800	6.087	FA	6,268	16,592	.08/05/2004	.02/15/2009			
59001A-AK-8	MERTIDA INC.				1	3FE	182,075	95.0000	190,000	200,000	183,505		1,421			6.250	7.620	MS	3,681	12,500	.10/04/2006	.03/15/2015			
590188-JP-4	MERRILL LYNCH & CO INC.					JFE	6,617,320	101.6289	6,097,734	6,000,000	6,260,034		(115,147)			6.000	3.858	FA	134,000	360,000	.11/21/2003	.02/17/2009			
59018Y-SH-5	MERRILL LYNCH & CO INC.					JFE	1,999,950	97.4535	1,949,070	2,000,000	2,000,010		(6)			4.500	4.500	MM	14,250	90,000	.11/25/2003	.11/04/2010			
591568-AC-2	METLIFE INC.					JFE	4,422,490	103.3750	4,135,000	4,000,000	4,260,899		(46,268)			6.125	4.626	JD	20,417	245,000	.04/09/2003	.12/01/2011			
59217E-AJ-7	METROPOLITAN LIFE GLOBAL FUND					JFE	3,988,480	98.1037																	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest				20	21	22
		3	4	5			8	9			12	13	14	15	16	17	18	19			
CUSIP Identification	Description	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Maturity				
66607-AI-9	NORTHROP GRUMMAN CORP.	2FE	9,616,640	106.6668	9,466,590	8,875,000	9,457,651		(102,647)			7.125	5.331	FA	238,885	369,609	03/28/2006				
67461F-EA-1	OCCIDENTAL PETROLEUM CORP.	1FE	2,000,000	102.9528	2,051,256	2,000,000	2,000,000						8.103	8.103	MA	20,700	162,000	01/05/1993			
676255-AI-6	BRISTOW GROUP INC.	3FE	669,500	94.5000	661,500	700,000	677,725		2,672			6.125	6.125	JD	1,906	42,875	01/28/2004				
67734P-AA-4	OHIO EDISON	2FE	2,527,235	100.2360	2,505,900	2,500,000	2,519,250		(6,585)			5.647	5.308	JD	6,274	141,175	02/10/2006				
680030-BA-3	OLD NATL BANCORP INC.	2FE	1,993,560	97.1300	1,942,600	2,000,000	1,998,055		1,313			3.500	3.571	JD	5,639	70,000	05/28/2003				
681904-AG-3	OMNICARE INC.	3FE	910,000	95.7500	861,750	900,000	906,504		(1,288)			6.125	5.936	JD	4,594	55,125	01/30/2004				
681904-AK-4	OMNICARE INC.	3FE	197,956	98.7500	192,953	195,000	197,655		(291)			6.875	6.627	JD	596	13,406	12/14/2005				
690731-AH-6	OMENS-BROCKWAY	3FE	1,414,488	102.7500	1,392,263	1,355,000	1,388,773		(8,633)			7.750	6.908	MA	13,418	105,012	11/07/2003				
690731-AI-7	OMENS-BROCKWAY GLASS CONTAINER	4FE	250,000	97.0000	242,500	250,000	250,000					6.750	6.750	JD	1,406	16,875	05/31/2005				
693627-AA-9	PICC PROPERTY & CASUALTY	2FE	1,983,010	96.6240	1,932,480	2,000,000	1,987,648		1,510			5.000	5.110	MS	29,444	100,000	10/07/2003				
69422P-AB-5	PACIFIC ENERGY PARTNERS L.P.	2FE	1,168,977	102.6210	1,180,142	1,150,000	1,164,814		(2,157)			7.125	6.841	JD	3,642	81,938	11/05/2004				
695166-AH-1	PACKAGING CORP OF AMERICA	3FE	1,997,260	96.6520	1,933,040	2,000,000	1,998,071		233			5.750	5.768	FA	47,917	115,000	09/17/2003				
700690-AI-4	CAESARS ENTERTAINMENT INC.	3FE	1,261,875	104.6250	1,307,813	1,250,000	1,256,637		(1,451)			8.125	7.975	MA	12,977	101,562	02/25/2002				
700690-AS-9	CAESARS ENTERTAINMENT INC.	3FE	162,825	102.2943	153,441	150,000	159,441		(1,213)			7.000	5.791	AO	2,217	10,500	01/12/2004				
704549-AC-8	PEABODY ENERGY CORP.	3FE	1,470,857	102.5000	1,466,250	1,450,000	1,463,517		(2,724)			6.875	6.616	MS	29,352	99,688	04/21/2005				
704549-AD-6	PEABODY ENERGY CORP.	3FE	656,250	97.5000	633,750	650,000	654,761		(752)			5.875	5.713	AO	8,062	38,188	12/14/2004				
73318E-AK-9	POPULAR NORTH AMERICA INC.	1FE	3,497,917	97.4134	3,409,469	3,500,000	3,499,208		427			3.875	3.888	AO	33,906	135,625	10/03/2003				
74005P-AF-1	PRAXAIR INC.	1FE	993,950	100.8976	1,008,976	1,000,000	999,367		758			6.625	6.709	AO	13,986	56,250	11/04/1997				
74005P-AJ-3	PRAXAIR INC.	1FE	3,541,520	104.5604	3,136,812	3,300,000	3,343,993		(57,926)			6.375	3.936	AO	47,812	191,250	05/27/2003				
74153W-AB-5	PRICOA GLOBAL FUNDING I	1FE	5,563,240	97.1803	5,505,264	5,665,000	5,610,068		26,332			3.900	4.423	JD	9,819	220,935	03/09/2005				
74153W-AH-9	PRICOA GLOBAL FUNDING I	1FE	7,828,450	97.1170	7,769,360	8,000,000	7,954,046		13,841			4.625	4.656	JD	154,933	336,000	03/04/2005				
74153W-AS-8	PRICOA GLOBAL FUNDING I	1FE	3,992,640	96.0672	3,842,688	4,000,000	3,994,053		932			4.625	4.656	JD	3,083	185,000	06/25/2012				
74254P-JR-4	PRINCIPAL LIFE INC FNOG	1FE	1,999,020	99.7727	1,995,454	2,000,000	1,999,237		189			5.200	5.211	MA	13,289	105,444	11/03/2005				
743445-AA-6	ARCHSTONE-SMITH TRUST	2FE	498,371	100.7320	503,660	500,000	499,815		100			6.875	6.919	FA	12,986	34,375	02/15/2008				
74346P-CA-7	PROQUEST COMPANY	6	442,811	100.0000	442,811	442,811	442,811					8.120	8.252	MA	2,904	38,262	01/28/2005				
749136-AK-1	US WEST COMMUNICATIONS INC.	3FE	648,222	107.0000	679,450	635,000	647,391		(831)			7.625	7.311	JD	2,152	48,419	02/10/2006				
749898-AC-5	REEF AMERICA REIT II INC.	1	5,000,000	97.4395	4,871,976	5,000,000	5,000,000					5.290	5.290	AO	55,839	264,500	10/13/2004				
749898-AH-4	REEF AMERICA REIT II INC.	1	4,000,000	97.1943	3,887,771	4,000,000	4,000,000					5.410	5.410	FA	85,358	108,200	01/30/2006				
755111-BN-0	RAYTHEON COMPANY	2FE	4,233,293	99.9209	3,996,836	4,000,000	4,160,154		(21,715)			5.375	4.628	AO	53,750	215,000	06/05/2003				
758940-AF-7	REGIONS FINANCIAL CORPORATION	1FE	5,797,623	106.2440	5,407,820	5,090,000	5,580,067		(104,892)			7.000	4.443	MS	118,767	366,300	11/10/2004				
763876-AD-5	SBC COMMUNICATIONS INC.	1FE	1,000,070	103.2410	1,032,410	1,000,000	1,000,070					6.250	6.248	MS	18,403	62,500	08/02/2001				
763876-AK-9	SBC COMMUNICATIONS INC.	1FE	3,234,961	102.2610	3,236,561	3,165,000	3,334,051		(25,661)			5.875	4.780	FA	70,245	185,944	03/24/2003				
76442F-AB-4	SLM CORP	1FE	4,109,840	98.2590	3,930,360	4,000,000	4,072,042		(10,865)			5.125	4.758	FA	70,611	205,000	04/07/2003				
76442F-AQ-1	SLM CORP	1FE	3,550,715	96.1761	3,366,164	3,500,000	3,538,820		(3,728)			5.000	4.836	AO	36,944	175,000	07/15/2003				
766429-AQ-3	SAFEWAY CORP.	2FE	5,122,180	98.5140	4,925,700	5,000,000	5,063,500		(18,830)			4.875	4.430	FA	101,562	243,750	12/01/2003				
766514-BC-2	SAFEWAY INC.	2FE	1,263,047	103.3470	1,291,838	1,250,000	1,256,798		(1,385)			6.500	6.349	MS	27,083	81,250	04/30/2002				
80852P-AF-4	SCHWAB FOOD CO /PVT.	2	3,000,000	95.0595	2,851,785	3,000,000	3,000,000					4.900	4.900	MA	19,600	147,000	05/09/2003				
810186-AG-1	SCOTT'S COMPANY	4FE	969,206	104.7500	995,125	950,000	963,625		(2,325)			6.625	6.279	MA	8,042	62,937	06/15/2004				
826418-BQ-6	SIERRA PACIFIC PWR	3FE	1,606,372	100.2182	1,608,502	1,605,000	1,606,428		56			6.000	6.033	MA	12,305	62,060	10/19/2006				
827048-AK-5	SILGAN HOLDINGS INC.	4FE	1,404,000	98.0000	1,372,000	1,400,000	1,402,743		(463)			6.750	6.702	MA	12,075	94,500	12/17/2003				
828807-BA-4	SIMON PROPERTY GROUP L.P.	1FE	1,213,332	98.7756	1,185,307	1,200,000	1,207,186		(2,028)			4.875	4.672	MS	16,737	59,500	10/10/2003				
828807-BI-0	SIMON PROPERTY GROUP L.P.	1FE	5,992,567	97.5322	5,851,932	6,000,000	5,994,804		1,357			4.600	4.627	JD	12,267	276,000	09/08/2005				
828807-BN-8	SIMON PROPERTY GROUP L.P.	1FE	2,891,365	97.2571	2,917,713	3,000,000	2,992,549		688			5.100	5.137	JD	6,800	153,000	09/08/2005				
829226-AH-1	SINCLAIR BROADCAST GROUP INC.	4FE	1,165,625	100.2500	1,135,750	1,100,000	1,136,821		(9,910)			8.000	6.825	MS	25,911	88,000	11/10/2003				
832248-AF-5	SMITH FIELD FOODS INC.	3FE	449,350	104.5000	459,800	440,000	444,094		(1,273)			8.000	7.623	AO	7,431	35,200	04/03/2002				
843830-AD-2	SOUTHERN STAR CENTRAL CORP.	3FE	452,451	99.7500	448,875	450,000	452,392		(59)			6.750	7.080	MS	10,125		09/20/2006				
84603M-EA-0	SOVEREIGN BANCORP INC.	2FE	5,460,135	97.6973	5,373,352	5,500,000	5,472,967		3,603			5.125	5.219	MS	82,997	281,875	03/13/2003				
84611H-AC-5	SOVRAN SELF STORAGE INC.	2	3,000,000	101.4531	3,043,592	3,000,000	3,000,000					6.380	6								

SCHEDULE D - PART 1

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

1			2		Codes			7		Fair Value		10	11		Change in Book Adjusted Carrying Value				Interest			Dates	
CUSIP Identification	Description	3	4	5	6	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	Acquired	Maturity
		*	F	O									Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year		
872840-AH-2	TRW AUTOMOTIVE INC.			1	3FE		1,462,187	107.2500	1,501,500	1,501,500	1,400,000	1,437,928		(10,908)			9.375	8.330	FA	49,583	131,250	09/01/2004	02/15/2008
873050-BB-9	TTX COMPANY				2FE		1,999,180	96.6830	1,933,660	1,933,660	2,000,000	1,999,502		713			4.500	4.507	JD	4,000	90,000	12/12/2003	12/15/2010
880779-AO-6	TEREX CORP.			1	4FE		515,000	104.6250	523,125	523,125	500,000	507,011		(1,938)			9.250	8.715	JJ	21,326	46,250	02/14/2002	01/15/2010
880779-AS-2	TEREX CORP.			1	4FE		494,768	101.5000	507,500	507,500	500,000	495,869		431			7.375	7.528	JJ	19,703	36,875	06/08/2004	01/15/2014
88086H-AA-4	TERNEUZEN TRUSTS /PVT				1		707,646	99.0862	701,179	707,646	707,646	707,646					5.600	5.600	JJ	19,704	39,628	01/02/2004	01/02/2014
88086H-AB-2	TERNEUZEN TRUSTS /PVT				1		471,764	99.0856	467,450	471,764	471,764	471,764					5.600	5.600	JJ	13,136	26,419	01/02/2004	01/02/2014
88086H-AC-0	TERNEUZEN TRUSTS /PVT				1		392,057	99.0873	388,479	392,057	392,057	392,057					5.600	5.600	JJ	10,917	21,955	06/24/2003	01/02/2014
88086H-AD-8	TERNEUZEN TRUSTS /PVT				1		392,057	99.0873	388,479	392,057	392,057	392,057					5.600	5.600	JJ	10,917	21,955	06/24/2003	01/02/2014
882440-AS-9	TEXAS GAS TRANSMISSION L44A				2FE		4,000,000	92.6642	3,706,568	3,706,568	4,000,000	4,000,000					4.600	15.333	JD	15,333	184,000	05/22/2003	06/01/2015
884103-AA-0	CORDANT TECHNOLOGIES INC.				1FE		2,485,575	100.9395	2,523,488	2,523,488	2,500,000	2,497,793		1,764			6.625	6.705	MS	55,208	165,625	02/26/1998	03/01/2008
892332-AH-9	TOYO COMMUNICATION EQUIPMENT				1FE		3,308,673	97.3310	3,211,923	3,211,923	3,300,000	3,305,220		(1,186)			4.350	4.306	JD	6,380	143,550	12/03/2003	12/15/2010
893570-BR-1	TRANS CONTINENTAL GAS PIPELINE SER-				3FE		1,513,125	102.7500	1,438,500	1,438,500	1,400,000	1,473,838		(13,616)			7.000	5.686	FA	37,022	96,000	07/08/2004	08/15/2011
893570-BW-0	TRANS CONTINENTAL GAS PIPELINE				3FE		652,612	101.0000	656,500	656,500	650,000	652,570		(42)			6.400	6.761	AO	3,782		10/16/2006	04/15/2016
893647-AJ-6	TRANSIGM INC.			1	4FE		900,000	103.0000	927,000	927,000	900,000	900,000					7.750	7.142	JJ	36,425		12/13/2006	07/15/2012
89579K-AE-9	TRIAD HOSPITALS INC.			1	4FE		309,000	100.6250	301,875	301,875	300,000	306,282		(1,065)			7.000	6.492	WN	2,683	21,000	04/07/2004	11/15/2011
89579K-AF-6	TRIAD HOSPITALS INC.			1	3FE		1,100,000	102.8003	1,119,250	1,119,250	1,100,000	1,100,000					7.000	7.000	WN	9,839	77,000	04/07/2004	11/15/2011
895953-AB-3	YUM BRANDS INC.				2FE		2,726,000	102.8003	2,467,207	2,467,207	2,400,000	2,511,650		(77,569)			7.650	4.126	WN	23,460	183,600	02/12/2004	05/15/2008
898388-AA-7	THE ESTATE OF JAMES CABELL				1		3,000,000	98.2183	2,946,549	2,946,549	3,000,000	3,000,000					5.170	5.172	JD	77,980	155,100	09/28/2004	09/30/2011
902917-AD-5	WASTE MANAGEMENT INC.				2FE		998,310	100.9290	1,009,290	1,009,290	1,000,000	999,835		207			7.125	7.148	AO	17,813	71,250	09/11/1997	10/01/2007
90333W-AA-6	US BANK NA				1FE		9,336,865	104.3891	8,873,074	8,873,074	8,500,000	9,038,086		(103,415)			6.375	4.812	FA	225,781	541,875	10/26/2004	08/01/2011
907818-BX-5	UNION PACIFIC CORP.			2	2FE		1,991,040	101.1611	2,023,222	2,023,222	2,000,000	1,998,721		1,104			6.625	6.687	FA	55,208	132,500	01/29/1998	02/01/2008
907818-CK-2	UNION PACIFIC CORP.				2FE		1,04,160	104.5131	1,045,131	1,045,131	1,000,000	1,056,827		(12,382)			6.650	5.076	JJ	30,664	66,500	11/06/2002	01/15/2011
908064-AA-6	UNION PLANTERS BANK NATIONAL A			1	1FE		1,010,620	101.3139	1,013,139	1,013,139	1,000,000	1,007,638		(2,982)			5.834	5.738	MS	19,139	32,500	06/22/2006	03/15/2008
911365-AA-4	UNITED RETAILERS - NORTH AMERICA				1	4FE	733,856	98.7500	725,813	725,813	735,000	734,058		53			6.500	6.516	FA	18,048	47,775	06/24/2004	02/15/2010
912909-AA-6	UNITED STATES STEEL CORP.			1	3FE		1,030,625	106.2500	1,062,500	1,062,500	1,000,000	1,014,629		(5,342)			9.750	9.048	WN	12,458	97,500	11/04/2003	05/15/2009
913028-AB-8	UNITED TECHNOLOGIES CORP ESP.				1		217,271	103.7636	225,448	225,448	217,271	217,271					7.680	7.754	MSD	973	16,686	01/31/1990	12/10/2008
91324P-AF-9	UNITED HEALTHCARE				1FE		5,673,260	97.8670	5,872,020	5,872,020	6,000,000	5,936,160		56,405			3.300	4.318	JJ	83,050	198,000	11/28/2005	01/30/2008
91324P-AA-4	UNITED HEALTHCARE				1FE		2,465,525	95.9123	2,387,808	2,387,808	2,500,000	2,462,007		3,647			4.875	5.104	MS	35,885	121,375	03/11/2005	03/15/2013
913433-AE-8	UNIVERSAL COMPRESSION INC.			1	4FE		787,500	100.5000	753,750	753,750	750,000	768,164		(6,915)			7.250	6.137	WN	6,948	54,375	01/08/2004	05/15/2009
918790-AH-2	VAIL RESORTS INC.			1	4FE		1,168,962	100.0000	1,150,000	1,150,000	1,150,000	1,163,262		(2,119)			6.750	6.482	FA	29,325	77,625	01/11/2006	02/15/2012
920263-AC-5	VALMONT INDUSTRIES			1	4FE		1,152,259	99.1250	1,139,938	1,139,938	1,150,000	1,151,817		(274)			6.875	6.839	WN	13,177	79,062	12/07/2004	05/01/2012
920355-AA-2	VALSPAR CORP.				2FE		1,494,485	100.1350	1,502,025	1,502,025	1,500,000	1,499,582		1,210			6.000	6.086	WN	15,000	90,000	04/30/2002	06/01/2007
92344R-AA-0	VERIZON NEW ENGLAND INC.				1FE		1,546,355	102.9500	1,544,250	1,544,250	1,500,000	1,527,994		(5,064)			6.500	6.039	MS	28,708	97,500	12/23/2002	09/15/2011
92344T-AA-6	VERIZON PENNSYLVANIA				1FE		6,310,762	100.4500	6,278,125	6,278,125	6,250,000	6,299,701		(8,719)			5.650	5.461	WN	45,122	353,125	10/20/2005	11/15/2011
92345N-AA-8	VERIZON VIRGINIA			1	1FE		2,994,990	94.1950	2,825,850	2,825,850	3,000,000	2,996,631		459			4.625	4.646	MS	40,854	138,750	03/11/2003	03/15/2013
92923C-AA-6	WCI COMMUNITIES INC.			1	4FE		207,500	89.5000	179,000	179,000	200,000	205,019		(861)			7.875	7.240	AO	3,938	15,750	11/17/2003	10/01/2011
929903-AD-4	WACHOVIA CORP.				1FE		1,496,565	96.8244	1,452,366	1,452,366	1,500,000	1,498,478		676			3.625	3.675	FA	20,240	54,375	02/03/2004	02/17/2009
931142-BT-9	WALMART STORES INC.				1FE		6,399,590	96.3880	6,265,220	6,265,220	6,500,000	6,428,644		9,444			4.550	4.753	WN	49,292	295,750	10/23/2003	05/01/2013
931142-BV-4	WALMART STORES INC.				1FE		7,999,200	96.2590	7,700,720	7,700,720	8,000,000	7,999,887		88			4.125	4.126	FA	124,667	330,000	04/02/2004	02/15/2013
93933V-AS-7	WASHINGTON MUTUAL BANK FA				1FE		1,025,092	100.0470	1,500,705	1,500,705	1,500,000	1,501,525		(208)			5.500	5.480	JJ	38,042	82,500	11/14/2002	01/15/2013
93933W-AA-4	WASHINGTON MUTUAL BANK FA				1FE		1,126,410	105.4359	1,054,359	1,054,359	1,000,000	1,078,989		(15,519)			6.875	4.881	JD	3,056	68,750	10/27/2003	06/15/2011
94973V-AJ-6	WELPOINT INC.				2FE		1,904,640	98.7797	1,853,564	1,853,564	12,000,000	11,920,489		15,849			5.000	5.184	JD	276,667	306,333	02/13/2006	01/15/2011
949746-CE-9	WELLS FARGO & COMPANY				1FE		2,983,170	104.1716	3,141,648	3,141,648	3,000,000	2,990,967		1,646			6.375	6.452	FA	79,688	197,500	07/26/2001	08/01/2011
949748-AF-4	WELLS FARGO BANK NA				1FE		6,772,406	104.4316	6,265,896	6,265,896	6,000,000	6,437,905		(65,604)			6.450	4.477	FA	161,250	387,000	01/14/2004	02/01/2011
96036E-AG-5	WILCOX CORP.				2FE		1,109,994	99.5000	1,094,500	1,094,500	1,100,000	1,107,530		(866)			6.875	6.745	JJ	31,720	75,625	05/10/2005	07/31/2013
962166-BA-1	WYERMEUSER CO.				3FE		2,985,000	100.7995	3,023,985	3,023,985	3,000,000	2,995,486		2,265			5.950	6.038	WN	29,750	178,500	10/16/2001	11/01/2008
971908-AA-5	WYLSHIRE NEW YORK LI NEW YORK				1		607,044	131.5570	746,353	746,353	367,323	569,649		(7,663)			10.000	8.629		2,521	56,732	04/11/2000	04/13/2007
97190-AA-4	WYLSHIRE NEW YORK PARTNERS LLL				2FE		760,500	103.1230	773,423	773,423	750,000	757,405		(960)			6.250	6.057	AO	15,739	357,083	12/28/2000	12/28/2005
98385X-AC-0	XTO ENERGY INC.				2FE		8,034,467	99.3176	7,925,526	7,925,526	7,250,000	7,945,290		(89,177)			5.200	5.647	AO	9,896	46,875	08/04/2003	04/15/2013
9840X8-AA-9	YUM BRANDS INC.				1FE		5,000,000	96.4902	4,824,511	4,824,511	5,000,000	5,000,000					5.240	5.240	JJ	279,125	279,125	02/21/2006	07/01/2012

SCHEDULE D - PART 1

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

1	CUSIP Identification	2	Codes			6	7		Fair Value		10	11	Change in Book Adjusted Carrying Value					Interest				Dates	
			3	4	5		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value			Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
13643R-AC-8	CANADIAN PACIFIC RAILWAY COMPA		F			2FE	5,973,740	103.7234	103.7234	6,223,404	6,000,000	5,995,010		2,606			6,250	6,311	AO	79,167	375,000	04/30/2002	10/15/2011
146800-AC-9	CASCADES INC.		F		1	3FE	890,252	99.7500	99.7500	884,472	875,000	872,813		(2,135)			7,250	6,920	FA	23,965	63,438	01/29/2004	02/15/2011
20825U-AB-0	CONOCO FUNDING CO.		F			1FE	2,635,765	104.5446	104.5446	2,613,615	2,500,000	2,705,512		(37,755)			6,350	4,426	AO	33,514	158,750	05/01/2003	10/15/2011
292505-AB-0	ENCANA CORP.		F			2FE	3,975,520	95.0870	95.0870	3,803,480	4,000,000	3,982,214		2,162			4,750	4,828	AO	40,111	190,000	10/27/2003	10/15/2013
60871N-AC-3	MOLSON COORS CAPITAL FINANCE U		F			2FE	3,442,471	97.9977	97.9977	3,429,920	3,500,000	3,452,056		9,578			4,850	5,280	MS	46,681	169,750	02/28/2006	09/22/2010
63334H-AC-6	NEKEN INC.		F			2FE	2,469,240	96.1710	96.1710	2,404,275	2,500,000	2,475,404		2,899			5,050	5,222	MM	14,378	126,250	03/11/2005	11/20/2013
65542N-AJ-6	NORAMPAC INC.		F		1	3FE	1,607,180	97.2500	97.2500	1,507,375	1,550,000	1,588,319		(7,379)			6,750	6,102	JD	8,719	104,625	10/26/2004	06/01/2011
66977M-AF-6	NOVA CHEMICALS CORPORATION		F			3FE	1,420,000	94.7500	94.7500	1,326,500	1,400,000	1,413,694		(2,259)			6,500	6,270	JJ	41,961	91,000	07/27/2004	01/15/2012
67000X-AA-4	NOVELIS INC.		F		1	4FE	567,131	96.7500	96.7500	536,963	555,000	569,737		2,790			8,250	7,698	FA	17,298	42,427	01/31/2005	02/15/2013
77500N-AH-6	ROGERS CABLE SYSTEMS 144A		F			3FE	1,433,421	100.7500	100.7500	1,410,500	1,400,000	1,424,286		(3,019)			6,250	5,922	JD	3,889	87,500	01/12/2004	06/15/2013
775310-AD-0	ROGERS WIRELESS COMMUNICATIONS		F			3FE	811,706	101.2500	101.2500	810,000	800,000	809,394		(1,015)			6,375	6,170	MS	17,000	51,000	07/12/2004	03/01/2014
781903-AG-4	RUSSEL METALS		F		1	3FE	1,090,250	95.3750	95.3750	1,096,813	1,150,000	1,102,784		4,962			4,962	7,126	MS	24,438	73,313	07/23/2004	03/01/2014
82028K-AG-6	SHAW COMMUNICATIONS INC.		F			3FE	471,375	103.8750	103.8750	467,438	450,000	463,357		(2,647)			7,250	6,442	AO	7,703	32,625	05/25/2004	04/06/2011
82028K-AH-4	SHAW COMMUNICATIONS INC.		F			3FE	624,300	104.1250	104.1250	624,750	600,000	615,629		(2,591)			7,200	6,575	JD	1,920	43,200	04/29/2003	12/15/2011
866950-AB-4	SUN MEDIA CORP.		F		1	4FE	1,316,000	101.3750	101.3750	1,317,875	1,300,000	1,309,404		(1,889)			7,625	7,418	FA	37,447	99,125	03/03/2003	02/15/2011
87971M-AC-7	TELUS CORP. ORD.		F			2FE	12,258,390	109.3537	109.3537	11,482,138	10,500,000	11,778,024		(253,791)			8,000	4,899	JD	70,000	840,000	07/21/2005	06/01/2011
884903-AI-2	THOMSON CORP.		F			1FE	3,982,720	98.6890	98.6890	3,947,560	4,000,000	3,987,637		1,522			5,250	5,306	FA	79,333	210,000	08/05/2003	08/15/2013
89332H-AA-7	TRANSCANADA PIPELINES LTD.		F			1FE	993,070	92.1648	92.1648	921,648	1,000,000	995,219		635			4,000	4,085	JD	1,778	40,000	06/09/2003	06/15/2013
92658T-AG-3	VIDEOTRON - LE GREPE LTD.		F		1	4FE	715,750	100.6250	100.6250	704,375	700,000	710,771		(1,755)			8,875	6,512	JJ	22,191	48,125	10/02/2003	01/15/2012
055451-AA-6	BHP BILLITON		F			1FE	3,535,465	96.7790	96.7790	3,387,265	3,500,000	3,524,231		(3,293)			4,671	4,800	AO	35,467	168,000	05/14/2003	04/15/2013
05567M-AA-3	BNP PARIBAS		F			1FE	8,995,770	95.6980	95.6980	8,612,820	9,000,000	8,996,291		347			4,800	4,806	JD	8,400	432,000	06/17/2005	06/24/2015
111013-AB-4	BRITISH SKY BROADCASTING PLC.		F			2FE	470,000	102.9443	102.9443	514,722	500,000	489,473		4,342			6,875	7,963	FA	12,222	34,375	10/02/2001	02/23/2009
11778B-AA-0	BSKYB FINANCE UK PLC.		F			2FE	3,465,945	97.9393	97.9393	3,427,876	3,500,000	3,469,056		2,619			5,625	5,755	AO	41,563	194,141	10/13/2005	10/15/2015
12626H-AC-9	CRH PLC.		F			2	750,000	102.2197	102.2197	766,648	750,000	750,000					7,640	7,640	MM	4,934	57,300	06/07/1996	05/30/2008
12626H-AF-2	CRH PLC.		F			2	5,000,000	104.6413	104.6413	5,232,067	5,000,000	5,000,000					7,740	7,740	MS	106,425	387,000	09/20/1999	09/22/2009
143658-AX-0	CARNIVAL PLC 144A		F			1FE	1,992,980	98.6462	98.6462	1,972,904	2,000,000	1,998,386		1,788			3,750	3,845	MM	9,583	75,000	11/05/2003	11/15/2007
22268T-AE-1	AZKO NUBEL NV		F			1	500,000	104.0502	104.0502	520,251	500,000	500,000					7,340	6,932	AO	6,932	36,700	04/21/1997	04/23/2009
25156P-AB-9	DEUTSCHE TELEKOM INTERNATIONAL		F			1FE	3,380,805	108.2833	108.2833	3,248,499	3,000,000	3,173,488		(73,148)			8,000	6,104	JD	10,667	240,000	06/25/2003	06/15/2010
25156P-AG-8	DEUTSCHE TELEKOM INTERNATIONAL		F			1FE	8,527,852	100.0310	100.0310	8,602,666	8,600,000	8,538,768		10,916			5,375	5,570	MS	125,835	231,125	03/28/2006	03/23/2011
251594-AE-7	DBS GROUP HOLDINGS LTD 144A		F			1FE	4,482,600	107.1590	107.1590	4,286,360	4,000,000	4,279,099		(55,348)			7,125	5,315	MM	36,417	285,000	01/07/2003	05/15/2011
25244S-AB-7	DIAGEO FINANCE BV		F			1FE	10,496,138	94.6699	94.6699	10,508,359	11,100,000	10,611,391		84,724			3,875	5,036	AO	107,531	430,125	03/08/2006	04/01/2011
33632T-FH-5	JACO TRUST		F		2	2	315,474	106.5264	106.5264	336,063	315,474	315,474					7,900	7,750	DEC	31,553	29,367	12/28/1989	12/23/2009
39393E-AJ-6	FLEXTRONICS INTL LTD.		F			3FE	1,232,175	98.7500	98.7500	1,214,625	1,230,000	1,231,297		(794)			6,500	6,426	MM	10,216	79,950	11/30/2004	05/15/2011
35177P-AK-3	FRANCE TELECOM SA		F		1	1FE	3,615,343	108.9273	108.9273	3,267,819	3,000,000	3,317,091		(68,616)			7,750	4,878	MS	77,500	232,500	06/25/2003	03/01/2011
404280-AB-5	HSCC HOLDINGS PLC		F			1	1,567,345	99.6322	99.6322	1,494,483	1,500,000	1,547,429		(6,792)			5,250	4,635	JD	4,156	78,750	04/02/2004	12/12/2012
449796-AA-0	ING BANK - INTERNATIONALE NEDE		F			1FE	5,553,170	97.7730	97.7730	5,377,515	5,500,000	5,540,438		(3,876)			5,125	5,015	MM	46,979	281,875	07/15/2003	05/01/2015
48121C-CI-5	ELSEYER FINANCE SA		F			1	5,000,000	96.6622	96.6622	4,833,111	5,000,000	5,000,000					4,750	4,750	FA	98,958	237,500	01/31/2005	02/01/2012
638539-AH-9	NATIONAL WESTMINSTER BANK PLC		F			1FE	2,988,030	105.4250	105.4250	3,162,750	3,000,000	2,995,815		1,326			7,375	7,432	AO	55,313	221,250	09/21/1999	10/01/2009
638590-AG-8	NATIONWIDE BLDG SOCIETY		F			1FE	1,995,520	97.5370	97.5370	1,950,740	2,000,000	1,998,137		880			4,000	4,048	JJ	36,889	80,000	12/03/2003	01/15/2009
706451-AH-4	PEWEX PROJECT FUNDING MASTER T		F			2FE	1,573,312	110.3500	110.3500	1,765,600	1,600,000	1,579,831											

SCHEDULE D - PART 1

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

1	CUSIP Identification	Description	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest			Dates			
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations																						
05947U-AB-4	KERRY GROUP FINANCIAL SVCS /PVT	2	F			1,010,234,239	1,000,000	96,9630	969,630	1,000,000	1,000,000	4,990				4,990	4,990	AD	8,455	49,900	04/28/2003	04/01/2013
07383F-AP-3	P&O PRINCESS CRUISES PLC	1	F			500,076	500,000	100,8440	504,220	500,000	500,000	6,540				6,540	6,540	FA	12,263	111,000	02/15/1996	02/16/2008
07386H-UL-3	BARILLA FINANCE S.A. /PVT B	2	F			787,148	2,000,000	96,2946	1,925,892	2,000,000	2,000,000	5,550				5,550	5,550	JD	6,783	135,500	12/05/2003	12/01/2013
07386H-VY-4	MONDADORI INTERNATIONAL SA /PVT	2	F			997,511	2,500,000	95,9100	2,397,749	2,500,000	2,500,000	5,420				5,420	5,420	JD	4,893	130,000	12/16/2003	12/18/2013
07387A-BW-4	ADIDAS-SALOMON AG	12	F			965,963	5,000,000	99,1666	4,958,332	5,000,000	5,000,000	5,200				5,200	5,200	JJ	113,389	130,000	01/11/2006	01/24/2009
126676-SU-3	APT PIPELINE S.A. /PVT	2	F			1,325,523	2,000,000	100,4324	2,008,648	2,000,000	2,000,000	5,670				5,670	5,670	MS	35,280	113,400	09/08/2003	09/09/2013
126676-R6-2	LANDSHARK ISLANDS HF	1	F			503,974	2,000,000	99,6551	1,983,101	2,000,000	2,000,000	5,760				5,760	5,760	MS	29,120	57,600	03/17/2006	03/30/2011
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-T-Class Residential Mortgage-Backed Securities																						
05947U-D3-9	BACM 00-1 2000-1 A2A	2				1,010,234,239	5,000,000	104,5945	5,229,226	5,000,000	5,338,727	7,333				4,027	4,027	MON	30,554	366,636	07/24/2003	10/01/2009
07383F-AP-3	BSCMS 99-C1 1999-C1 A1	2				350,076	100,0225	100,0225	346,819	346,741	346,557	5,910				5,910	5,910	MON	1,708	20,492	02/02/1999	02/01/2008
07386H-UL-3	SEAR STEARNS ALLT-A TRUST BALTA 05-S 24A	2				787,148	99,0710	99,0710	770,683	777,910	787,019	5,665				5,665	5,384	MON	3,673	44,205	07/20/2005	07/25/2035
07386H-VY-4	BALTA 05-7 05-7 2B1	2				997,511	98,2780	98,2780	997,355	997,543	997,543	5,624				5,624	5,624	MON	4,651	55,622	08/10/2005	08/01/2035
07387A-BW-4	BSARM 05-4 05-4 B1	2				965,963	97,5150	97,5150	971,821	996,586	995,347	5,120				5,120	5,120	MON	4,277	51,363	07/08/2005	08/25/2035
126676-SU-3	CWALT 05-43 05-43 1A1	2				1,325,523	99,1980	99,1980	1,309,471	1,320,058	1,325,347	5,359				5,359	5,359	MON	5,895	70,861	07/15/2005	10/25/2035
126676-R6-2	CWALT 05-41 05-41 1A1	2				503,974	100,3304	100,3304	505,639	503,974	503,974	5,680				5,680	5,747	MON	477	27,300	07/14/2005	09/25/2035
131366-AK-2	CALSTRS TRUST CSTRST 02-C6 ABS	2				4,631,180	98,0389	98,0389	4,517,787	4,608,155	4,617,997	4,463				4,463	4,353	MON	6,284	205,682	11/20/2002	11/20/2009
161505-OM-0	CUSC 98-2	2				2,788,915	101,4139	101,4139	2,797,034	2,758,039	2,755,315	6,254				6,254	6,254	MON	14,687	194,255	11/10/1998	11/01/2008
320516-OD-0	FHMS 05-A6 05-A6 B1	2				1,004,591	98,6840	98,6840	981,851	995,954	999,316	5,447				5,447	5,447	MON	4,521	54,402	07/06/2005	07/01/2035
33735P-AF-4	FUNBMT 99-C1	2				3,650,082	100,9121	3,650,082	3,629,532	3,596,726	3,596,651	6,070				6,070	5,879	MON	18,193	219,261	01/21/1999	01/01/2008
361849-ET-5	GNACMSC 99-C1	2				2,881,187	101,2225	2,872,859	2,838,163	2,838,930	2,838,930	6,175				6,175	5,985	MON	14,605	175,691	02/02/1999	01/01/2009
362286-CL-5	GNASC 98-C1 1998-C1 A3	2				15,081,427	100,7500	13,774,088	13,671,549	14,083,711	14,083,711	6,135				6,135	2,016	MON	69,896	857,940	07/16/2003	07/01/2008
47161P-RQ-8	HWILT 05-8 05-8 2A2A	2				1,199,539	101,0000	1,199,539	1,187,662	1,199,445	1,199,445	5,268				5,268	5,268	MON	6,194	66,226	07/01/2005	09/19/2035
47161P-SK-0	HWILT 05-9 05-9 2A2A	2				448,062	100,3772	448,062	449,752	448,062	448,062	5,690				5,690	5,758	MON	850	24,318	07/21/2005	06/20/2035
46625M-3W-7	JPWCC 04-C2 2004-C2 A3	2				4,912,320	99,6262	4,961,311	5,000,000	4,929,212	4,929,212	5,212				5,212	5,478	MON	26,944	323,031	05/12/2004	05/15/2041
46625M-WW-5	JPWCMSC 03-C1 B06	2				7,410,566	97,1560	7,164,096	7,373,807	7,394,268	7,394,268	4,393				4,393	4,287	MON	26,994	323,031	07/31/2003	12/01/2012
46625M-WX-3	JPWCMSC 03-C1 B06 2003C8 A2	2				5,003,711	99,8898	4,994,491	5,000,000	5,000,277	5,000,277	5,255				5,255	5,281	MON	21,896	262,750	08/22/2003	08/01/2013
52108H-JR-6	LB-UBS COMM MORT TRUST LUBSCM C2	2				1,059,375	99,5507	99,5507	1,000,000	1,016,770	1,016,770	4,904				4,904	3,482	MON	2,724	49,040	09/25/2003	05/11/2009
52108H-JS-4	LB-UBS COMM MORT TRUST LUBSCM	2				6,229,922	100,5466	6,032,917	6,000,000	6,143,652	6,143,652	5,386				5,386	4,697	MON	17,953	323,160	07/13/2004	11/11/2011
52108H-LH-5	LB-UBS COMM MORT TRUST LUBSCM CMO	2				11,485,312	97,9545	11,240,283	11,475,000	11,474,769	11,474,769	4,563				4,563	4,593	MON	29,089	523,604	07/07/2004	09/15/2026
52108H-RB-2	LB-UBS COMM MORT TRUST LUBSCM	2				8,236,222	94,6287	7,843,775	8,289,000	8,254,865	8,254,865	3,850				3,850	3,979	MON	17,729	319,127	03/26/2004	05/15/2027
69348H-OM-8	PNC MORT ACCEPTANCE CORP PNCMA LT	2				12,015,594	105,3349	10,849,498	10,300,000	10,970,303	10,970,303	7,300				7,300	3,900	MON	62,658	751,708	07/24/2003	09/01/2010
86359B-WR-8	SARWILT 2004-8 2004-8 5A6	2				6,817,344	99,4990	6,964,930	7,000,000	6,836,807	6,836,807	4,682				4,682	4,955	MON	27,310	328,425	08/04/2004	07/25/2034
92922F-JR-7	WASHINGTON MUTUAL WAMU 04-S3 2004S3 1A2	2				1,283,693	97,5509	1,239,473	1,270,590	1,279,728	1,279,728	5,000				5,000	4,708	MON	5,294	63,530	08/11/2004	05/01/2015
939336-X6-5	WASHINGTON MUTUAL WAMU 05-AR1 05-AR1 A2	2				847,763	100,1356	848,912	847,763	847,763	847,763	5,690				5,690	5,758	MON	938	46,165	07/14/2005	01/25/2045
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-T-Class Residential Mortgage-Backed Securities																						
05947U-D3-9	BACM 05-1 05-1 A5	2				107,773,933	5,000,000	99,3720	4,968,600	5,000,000	5,020,491	4,981				4,981	4,950	MON	20,756	252,225	03/31/2005	01/01/2015
05947U-R7-5	BACM 05-3 05-3 ABS	2				10,050,267	96,6220	96,6220	9,662,199	10,000,000	10,038,575	4,526				4,526	4,526	MON	38,242	458,900	06/29/2005	09/01/2014
07383F-O4-3	BSCMS 2004-PWR5 04-PWR5 A4	2				2,010,916	97,1060	97,1060	1,942,120	2,000,000	2,007,784	4,831				4,831	4,778	MON	8,052	96,620	10/06/2004	01/01/2014
07383F-U7-1	BSCMS 2004-T16 04-T16 A6	2				5,025,615	96,5033	4,825,166	5,000,000	5,019,378	5,019,378	4,750				4,750	4,709	MON	19,792	237,500	10/20/2004	10/01/2014
07387B-OK-7	BSCMS 05-T20 05-T20 AB	2				2,462,725	99,3090	2,462,725	2,500,000	2,511,170	2,511,170	5,139				5,139	5,072	MON	10,707	130,026	10/20/2005	10/01/2014
126670-CL-0	CWIL 05-11 05-11 AF6	2				1,199,996	96,7122	1,160,547	1,199,819	1,199,819	1,199,819	5,050				5,050	5,075	MON	5,050	60,600	09/12/2005	02/25/2036
126685-AD-8	CWIEL 05-C 05																					

SCHEDULE D - PART 1

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

1	CUSIP Identification	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value					Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
		Description	*	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	How Paid	Admitted Amount Due & Accrued	Gross Amt. Rec. During Year	Acquired	Maturity		
37945-AA-6		GSJ 06-1 06-1 A1FX		2	IFE	7,500,000	99.4340	7,457,550	7,500,000	7,500,000					5.381	5.372	MON	33,506	302,673	02/13/2006	02/15/2036		
466251-NC-3		JPWCC 05-LDP2 05-LDP2 A4		2	IFE	5,024,714	95.6330	4,781,650	5,000,000	5,020,329		(2,901)			4.738	4.696	MON	19,742	236,900	06/10/2005	05/01/2015		
466251-OS-5		JPWCMSC 05-C1BC12 05-C1BC1 ASB		2	IFE	5,024,709	97.7117	4,895,588	5,000,000	5,019,061		(4,011)			4.846	4.786	MON	20,192	242,300	07/20/2005	02/01/2015		
466251-UB-7		JPWCMSC 05-LDP4 05-LDP4 ASB		2	IFE	5,024,988	97.4512	4,872,560	5,000,000	5,019,556		(4,360)			4.824	4.754	MON	20,100	241,200	09/22/2005	11/01/2014		
52108H-4U-5		LBUSCMT 05-C3 05-C3 ASB		2	IFE	5,024,960	96.7460	4,837,300	5,000,000	5,019,933		(3,384)			4.664	4.618	MON	12,956	233,200	06/21/2005	10/11/2014		
52108H-E4-2		LBUSCMT 04-C4 2004-C4 A4		2	IFE	6,011,016	100.9414	6,056,482	6,000,000	6,007,959		(1,276)			5.133	5.156	MON	17,111	312,309	07/01/2004	06/11/2014		
52108H-K7-8		LBUSCMT 2004-C6 2004-C6 A6		2	IFE	5,024,668	98.1154	4,905,770	5,000,000	5,019,207		(2,398)			5.020	5.000	MON	13,944	251,000	08/10/2004	08/11/2014		
59022H-HH-8		MCP1		2	IFE	5,027,294	96.6833	4,834,167	5,000,000	5,020,899		(4,299)			4.674	4.604	MON	19,475	233,700	06/21/2005	09/01/2014		
61745W-KG-7		MORGAN STANLEY CAPITAL I MSC1		2	IFE	1,705,469	101.0140	1,800,404	1,782,332	1,765,973		6,659			6.210	7.108	MON	9,224	113,418	11/22/2000	11/15/2031		
61745W-W4-1		MSC 05-T17 05-T17 A5		2	IFE	5,027,730	96.5700	4,828,500	5,000,000	5,021,808		(3,139)			4.780	4.734	MON	19,917	239,000	01/20/2005	12/01/2014		
831641-DZ-5		SBIC 05-10B 05-10B		2	IFE	5,000,000	97.8718	4,893,588	5,000,000	5,000,000					4.941	4.916	MS	82,576	228,775	09/20/2005	09/10/2015		
929766-R5-4		WBSMT 05-C18 05-C18 A4		2	IFE	7,436,133	97.3263	7,299,474	7,500,000	7,441,988		4,269			4.935	5.076	MON	30,844	370,125	08/05/2005	04/15/2042		
4399999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities																							
4599999 - Total - Industrial and Miscellaneous Bonds																							
5499999 - Total - Issuer Obligations																							
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities																							
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities																							
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities																							
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities																							
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities																							
																						</	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
208615-BX-0	CONSOLIDATED NAT GAS CO.		02/22/2006	BANK OF AMERICA		2,598,275	2,500,000	50,347
266228-CS-2	DUQUESNE LIGHT CO		06/23/2006	CS FIRST BOSTON NZ		3,747,205	3,850,000	81,075
29364W-AC-2	ENERGY LOUISIANA INC		12/15/2006	RAYMOND JAMES & ASSOC. INC.		963,970	1,000,000	6,928
654730-AP-8	NISOURCE FINANCE CORPORATION		02/22/2006	MORGAN (J.P.) SECURITIES		827,261	825,000	490
3899999 - Total - Bonds - Public Utilities						8,136,711	8,175,000	138,840
03073E-AD-7	AMER SOURCEBERGEN CORP		07/25/2006	Tax Free Exchange		174,216	175,000	3,555
03073E-AF-2	AMER SOURCEBERGEN CORP		07/24/2006	Tax Free Exchange		465,828	470,000	9,894
127210-AA-0	CADBURY SCHWEPPES US 144A		02/27/2006	BEAR STEARNS & CO.		3,474,216	3,600,000	58,513
14149Y-AG-3	CARDINAL HEALTH INC		02/23/2006	BANK OF AMERICA		4,473,300	5,000,000	40,556
165167-BS-5	CHESAPEAKE ENERGY CORP		01/04/2006	Tax Free Exchange		64,349	65,000	1,620
20030N-AD-3	COMCAST CORP		02/23/2006	MERRILL LYNCH CAPITAL MARKETS		998,620	1,000,000	24,903
228188-AB-4	CROWN AMERICAS INC		08/18/2006	Tax Free Exchange		430,000	430,000	8,470
228188-AD-0	CROWN AMERICAS INC		08/18/2006	Tax Free Exchange		411,105	400,000	8,008
23330X-AH-3	DRS TECHNOLOGIES INC		02/14/2006	LEHMAN BROTHERS INC.		176,313	175,000	547
25179S-AC-4	DEVON FINANCING CORP		06/21/2006	BEAR STEARNS & CO.		1,457,078	1,400,000	22,993
29078E-AC-9	EMBARO CORP		05/12/2006	LEHMAN BROTHERS INC.		4,899,755	4,900,000	1,834
29255W-AG-5	ENCORE ACQUISITION CO		01/24/2006	BEAR STEARNS & CO.		51,700	55,000	110
338032-BB-0	FISHER SCIENTIFIC INTERNATIONAL		01/26/2006	Tax Free Exchange		221,161	220,000	936
349631-AM-3	FORTUNE BRANDS INC		01/05/2006	CS FIRST BOSTON NZ		10,238,315	10,250,000	15,660
350259-AA-5	FORTIS FINANCIAL BREW.		03/02/2006	UBS SECURITIES		1,058,290	1,000,000	
373298-CG-1	GEORGIA PACIFIC		12/13/2006	BANK OF AMERICA		875,000	875,000	
374689-AC-1	GIBALTA INDUSTRIES		09/19/2006	Tax Free Exchange		211,771	210,000	5,197
37945S-AA-6	GSL-06-1 06-1 ATPX		02/13/2006	MORGAN STANLEY & CO.		7,500,000	7,500,000	
428040-BX-6	HERTZ CORP		01/09/2006	DEUTSCHE BANK		72,625	70,000	362
47745F-AC-1	JF SHEA CO INC		08/22/2006	PRIVATE		3,000,000	3,000,000	
49455W-AB-2	KINDER MORGAN FINANCE		03/02/2006	Tax Free Exchange		1,147,659	1,150,000	14,185
571748-AP-7	MARSH & MCLENNAN COS		06/20/2006	MORGAN (J.P.) SECURITIES		1,888,820	2,000,000	31,306
577778-BW-2	MAY DEPT STORES		03/28/2006	CITIGROUP GLOBAL MARKETS INC.		4,914,600	5,000,000	50,667
59001A-AM-8	MERITAGE CORP		01/04/2006	UBS SECURITIES		82,900	90,000	1,781
60467X-AC-1	MIRANT NORTH AMERICA LLC		08/04/2006	Tax Free Exchange		354,497	350,000	2,438
629377-AT-9	NRG ENERGY INC		03/15/2006	Various		721,062	710,000	1,353
641423-BW-9	NEVADA POWER COMPANY		10/19/2006	Tax Free Exchange		64,852	65,000	365
668807-AT-9	NORTHROP GRUMMAN CORP		03/28/2006	Various		7,910,105	7,375,000	45,991
67734P-AM-4	OHIO EDISON		02/10/2006	BANK OF AMERICA		2,072,720	2,000,000	18,823
74913G-AA-1	US WEST COMMUNICATIONS INC.		02/10/2006	Tax Free Exchange		648,222	635,000	7,397
749890-AH-4	RREEF AMERICA REIT II INC.		01/30/2006	PRIVATE		4,000,000	4,000,000	
826418-BD-6	SILERR PACIFIC PWR		10/19/2006	Tax Free Exchange		1,606,372	1,605,000	55,105
843830-AD-2	SOUTHERN STAR CENTRAL CORP		09/20/2006	Tax Free Exchange		452,451	450,000	1,603
84611F-AC-5	SOVRAN SELF STORAGE INC.		04/04/2006	PRIVATE		3,000,000	3,000,000	
852060-AJ-1	SPRINT CAPITAL CORP		03/28/2006	LEHMAN BROTHERS INC.		3,259,080	3,000,000	38,125
893570-BW-0	TRANS CONTINENTAL GAS PIPELINE		10/16/2006	Tax Free Exchange		652,612	650,000	116
893647-AJ-6	TRANSION INC		12/13/2006	Tax Free Exchange		900,000	900,000	32,937
908064-AA-6	UNION PLANTERS BANK NATIONAL A		06/22/2006	MERRILL LYNCH CAPITAL MARKETS		1,010,620	1,000,000	18,417
918790-AH-2	VAIL RESORTS INC		01/11/2006	DEUTSCHE BANK		50,375	50,000	1,425
94973V-AJ-6	WELLPPOINT INC		02/13/2006	Various		11,904,640	12,000,000	37,083
988498-AA-9	YUM BRANDS INC		02/21/2006	Various		8,034,467	7,250,000	82,187
60871N-AC-3	MOLSON COORS CAPITAL FINANCE U	F	02/28/2006	BEAR STEARNS & CO.		2,942,490	3,000,000	65,071
25156P-AG-8	DEUTSCHE TELEKOM INTERNATIONAL	F	03/28/2006	Various		8,527,652	8,600,000	10,272
25244S-AB-7	DIAGEO FINANCE BV	F	03/08/2006	BEAR STEARNS & CO.		6,636,938	7,100,000	123,806
92857W-AM-2	VODAFONE GROUP PLC	F	03/13/2006	CITIGROUP GLOBAL MARKETS INC.		994,560	1,000,000	
AD10AS-AA-6	ADIDAS-SALOMON AG	F	01/11/2006	PRIVATE		5,000,000	5,000,000	
X4761*-AC-9	LANDSBANK ISLANDS HF	F	03/17/2006	PRIVATE		2,000,000	2,000,000	
4599999 - Total - Bonds - Industrial - Misc.						120,971,436	120,775,000	843,611
6099997 - Total - Bonds - Part 3						129,108,147	128,950,000	982,451
6099998 - Total - Bonds - Part 5						9,040,652	9,085,000	34,970
6099999 - Total - Bonds						138,148,799	138,035,000	1,017,421
6599998 - Total - Preferred Stocks - Part 5						XXX	XXX	
6599999 - Total - Preferred Stocks						XXX	XXX	
7299998 - Total - Common Stocks - Part 5						XXX	XXX	
7299999 - Total - Common Stocks						XXX	XXX	
7399999 - Total - Preferred and Common Stocks						XXX	XXX	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
										11	12	13	14	15							
CUSIP Identi- fication	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
31333X-Y0-7	FEDERAL HOME LOAN BANK		12/23/2006	Paydown		2,181,745	2,181,745	2,180,524	2,180,213		(8,408)		(8,408)		2,181,745					46,319	12/23/2016
31333X-WF-6	FEDERAL HOME LOAN BANK 9C 2012		12/22/2006	Paydown		284,030	284,030	285,205	285,205		(1,175)		(1,175)		284,030					6,960	08/22/2012
36202K-DK-8	GINNIE MAE I ARM 6206 5.375%		12/01/2006	Paydown		35,547	35,547	34,852	35,047		500		500		35,547					1,122	03/20/2017
36202K-EN-1	GINNIE MAE I ARM 6241 5.750%		12/01/2006	Paydown		14,568	14,568	13,863	14,186		382		382		14,568					416	07/20/2017
36202K-EZ-4	GINNIE MAE I ARM 6252 5.750%		12/01/2006	Paydown		83,321	83,321	82,486	82,643		677		677		83,321					1,694	08/20/2017
36202K-FB-6	GINNIE MAE I ARM 6262 5.750%		12/01/2006	Paydown		92,886	92,886	88,713	89,655		3,231		3,231		92,886					2,372	09/20/2017
36202K-FP-5	GINNIE MAE I ARM 6274 5.125%		12/01/2006	Paydown		50,054	50,054	49,633	49,758		296		296		50,054					1,287	10/20/2017
36202K-GA-7	GINNIE MAE I ARM 6293 5.125%		12/01/2006	Paydown		17,132	17,132	16,886	16,936		196		196		17,132					450	12/20/2017
36202K-JW-6	GINNIE MAE I ARM 6377 5.750%		12/01/2006	Paydown		24,922	24,922	23,451	23,741		1,181		1,181		24,922					413	07/20/2018
36202K-KA-2	GINNIE MAE I ARM 6389 5.750%		12/01/2006	Paydown		12,041	12,041	11,492	11,620		421		421		12,041					353	08/20/2018
362046-ZN-7	GOVERNMENT NATIONAL MORTGAGE A		12/01/2006	Paydown		462	462	448	456		6		6		462					22	09/15/2007
36217C-X5-0	GOVERNMENT NATIONAL MORTGAGE A		12/01/2006	Paydown		3,533	3,533	3,785	3,740		(207)		(207)		3,533					194	04/15/2017
362181-JN-7	GOVERNMENT NATIONAL MORTGAGE A		12/01/2006	Paydown		933	933	921	922		11		11		933					49	06/15/2018
362200-JE-4	GOVERNMENT NATIONAL MORTGAGE A		12/01/2006	Paydown		591	591	584	585		6		6		591					31	11/15/2020
0399999 - Bonds - U.S. Governments						2,771,765	2,771,765	2,772,898	2,774,707		(2,943)		(2,943)		2,771,765				61,682	XX	
61772-AF-5	MOROCOC 6.344% 01/02/09		07/03/2006	Redempt on	100,000	25,000	25,000	24,063	24,473		527		527		25,000					835	01/02/2009
1799999 - Bonds - States, Territories and Possessions						25,000	25,000	24,063	24,473		527		527		25,000					835	XX
312836-JJ-7	FREDDIE MAC GOLD 600285		12/01/2006	Paydown		17,852	17,852	16,444	16,771		1,082		1,082		17,852					550	06/01/2014
312836-WK-9	FREDDIE MAC GOLD 600650		12/01/2006	Paydown		59,818	59,818	60,183	60,173		(356)		(356)		59,818					2,495	12/01/2025
31283H-J8-9	FREDDIE MAC GOLD 601187		12/01/2006	Paydown		178,155	178,155	176,873	176,888		1,287		1,287		178,155					5,905	09/01/2030
31287A-WP-5	FREDDIE MAC GOLD C71554		12/01/2006	Paydown		253,103	253,103	261,922	262,016		(8,914)		(8,914)		253,103					12,708	09/01/2032
31288F-YP-3	FREDDIE MAC GOLD C70154		12/01/2006	Paydown		960,945	960,945	983,392	982,980		(22,035)		(22,035)		960,945					30,124	03/01/2033
31286L-G7-5	FREDDIE MAC GOLD C30222		12/01/2006	Paydown		668,041	668,041	684,846	684,828		(16,787)		(16,787)		668,041					20,993	01/01/2023
31290K-4Y-2	FREDDIE MAC 555339 9.00%		12/01/2006	Paydown		583	583	577	577		6		6		583					28	09/01/2011
31290K-5A-3	FREDDIE MAC 555341 10.00%		12/01/2006	Paydown		13,185	13,185	13,220	13,207		(21)		(21)		13,185					668	06/01/2019
31291S-Y5-4	FREDDIE MAC FLHMC 1506 CMO 1506 H		04/01/2006	Paydown		132,628	132,628	131,053	132,247		381		381		132,628					1,836	04/15/2008
312926-9P-7	FREDDIE MAC GOLD C00854		12/01/2006	Paydown		2,097	2,097	2,206	2,200		(103)		(103)		2,097					53	07/01/2029
312926-EU-6	FREDDIE MAC GOLD C00147		12/01/2006	Paydown		17,480	17,480	17,732	17,731		(251)		(251)		17,480					1,605	06/01/2022
312926-SU-9	FREDDIE MAC GOLD C00524		12/01/2006	Paydown		38,002	38,002	38,543	38,542		(540)		(540)		38,002					605	06/01/2027
312926-SI-4	FREDDIE MAC GOLD C00530		12/01/2006	Paydown		36,253	36,253	35,822	35,823		430		430		36,253					1,185	07/01/2027
312926-TF-3	FREDDIE MAC GOLD C00573		12/01/2006	Paydown		110,810	110,810	109,007	109,035		1,775		1,775		110,810					3,121	12/01/2027
312926-YF-7	FREDDIE MAC GOLD C00710		12/01/2006	Paydown		415,501	415,501	430,888	431,135		(15,633)		(15,633)		415,501					13,869	07/01/2032
31292H-O4-9	FREDDIE MAC GOLD C01375		12/01/2006	Paydown		30,682	30,682	30,159	30,166		516		516		30,682					813	11/01/2028
31293V-3J-9	FREDDIE MAC GOLD C18001		12/01/2006	Paydown		30,644	30,644	30,232	30,229		415		415		30,644					920	08/01/2029
31293V-H5-4	FREDDIE MAC GOLD C30252		12/01/2006	Paydown		25,275	25,275	24,833	24,828		447		447		25,275					686	01/01/2030
31294C-TF-0	FREDDIE MAC GOLD C35950		12/01/2006	Paydown		11,954	11,954	12,632	12,179		(225)		(225)		11,954					415	07/01/2008
31294J-HE-1	FREDDIE MAC GOLD E00239		12/01/2006	Paydown		26,884	26,884	26,547	26,635		249		249		26,884					936	05/01/2011
31294J-PT-9	FREDDIE MAC GOLD E00434		12/01/2006	Paydown		10,468	10,468	10,991	10,954		(486)		(486)		10,468					406	10/01/2020
31295V-UB-4	FREDDIE MAC GOLD A00578		12/01/2006	Paydown		245,135	245,135	241,113	241,145		3,990		3,990		245,135					6,932	11/01/2021
31335H-RM-7	FREDDIE MAC GOLD C90492		12/01/2006	Paydown		2,498,743	2,498,743	2,351,161	2,439,143		59,601		59,601		2,498,743					105,305	12/15/2016
31339L-WR-7	FLHMC 2438 CMO 2438 LE		12/01/2006	Paydown		1,264,328	1,264,328	1,219,385	1,243,842		20,486		20,486		1,264,328					57,194	04/15/2017
31339M-UZ-7	FLHMC 2438 CMO 2438 LE		12/01/2006	Paydown		1,264,328	1,264,328	1,219,385	1,243,842		20,486		20,486		1,264,328					22,594	07/15/2026
3133TE-NO-3	FREDDIE MAC FLHMC 2074 CMO 2074 Z		12/01/2006	Paydown		645,483	645,483	614,671	629,684		15,800		15,800		645,483					37	09/01/2008
313401-FJ-5	FREDDIE MAC 160056 9.250%		12/01/2006	Paydown		780	780	777	774		6		6		780					32	11/01/2008
313402-AZ-2	FREDDIE MAC 230024 8.500%		07/01/2006	Paydown		1,507	1,507	1,509	1,497		10		10		1,507					37	12/01/2007
31340W-JR-5	FREDDIE MAC 189272 8.500%		12/01/2006	Paydown		1,227	1,227	1,209	1,213		14		14		1,227					129	06/01/2009
31341L-CW-8	FREDDIE MAC 250085 8.250%		12/01/2006	Paydown		4,572	4,572	4,530	4,527		45		45		4,572					844	12/01/2018
31346L-SZ-5	FREDDIE MAC ARM 605036		12/01/2006	Paydown		24,304	24,304	24,270	24,257		68		68		24,304					164	07/01/2026
31346S-6Y-4	FREDDIE MAC ARM 765615		12/01/2006	Paydown		14,748	14,748	14,662	14,659		89		89		14,748						

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
313602-BD-5	FANNIE MAE FMAI-88-4 90A 88-4 TR...		12/01/2006	Paydown		54	54	1,019	795		(741)		(741)		54				389	12/31/2021
313605-JQ-8	FANNIE MAE 1171 7.730% 05/01/08		12/01/2006	Paydown		6,943	6,943	6,778	6,867		87		87		6,943				278	05/01/2008
313606-5D-0	FANNIE MAE 8213 8.000% 01/01/08		12/01/2006	Paydown		8,873	8,873	8,478	8,740		133		133		8,873				359	01/01/2008
313614-VA-4	08/01/16		12/01/2006	Paydown		11,045	11,045	11,027	11,022		23		23		11,045				408	08/01/2018
313614-W3-9	01/01/19		12/01/2006	Paydown		5,316	5,316	5,112	5,125		191		191		5,316				288	01/01/2019
313614-VS-3	05/01/19		12/01/2006	Paydown		8,521	8,521	8,590	8,581		(61)		(61)		8,521				218	05/01/2019
31361R-PP-5	05/01/09		12/01/2006	Paydown		5,622	5,622	5,470	5,534		88		88		5,622				278	05/01/2009
31361W-AT-4	03/01/17		12/01/2006	Paydown		1,568	1,568	1,611	1,601		(33)		(33)		1,568				78	03/01/2017
31364X-J8-6	05/01/06		03/01/2006	Paydown		2,490	2,490	2,522	2,479		11		11		2,490				39	05/01/2006
313655-4G-9	02/01/22		12/01/2006	Paydown		27,223	27,223	26,812	26,827		396		396		27,223				894	02/01/2022
313650-TD-7	05/01/08		12/01/2006	Paydown		13,640	13,640	13,599	13,580		61		61		13,640				535	05/01/2008
313650-XC-4	08/01/08		12/01/2006	Paydown		15,459	15,459	14,835	15,145		314		314		15,459				599	08/01/2008
31368H-E5-8	11/01/13		12/01/2006	Paydown		56,137	56,137	56,065	56,009		128		128		56,137				1,479	11/01/2013
31368H-NW-8	01/01/08		12/01/2006	Paydown		25,635	25,635	25,723	25,576		59		59		25,635				1,005	01/01/2008
31369E-NR-6	04/01/08		12/01/2006	Paydown		12,605	12,605	13,046	12,719		(114)		(114)		12,605				446	04/01/2008
31371F-GU-0	03/01/26		12/01/2006	Paydown		23,439	23,439	22,771	22,791		648		648		23,439				869	03/01/2026
31371F-SJ-2	02/01/21		12/01/2006	Paydown		25,375	25,375	25,311	25,311		64		64		25,375				1,054	02/01/2027
313716-Z9-4	09/01/28		12/01/2006	Paydown		21,550	21,550	21,469	21,469		81		81		21,550				660	09/01/2028
31371H-DU-9	11/01/28		12/01/2006	Paydown		123,498	123,498	121,432	121,471		2,028		2,028		123,498				3,293	11/01/2028
31371J-BD-5	02/01/30		12/01/2006	Paydown		61,148	61,148	59,054	59,041		2,107		2,107		61,148				2,298	02/01/2030
31371K-ZW-0	03/01/23		12/01/2006	Paydown		600,361	600,361	627,658	627,329		(26,969)		(26,969)		600,361				19,093	03/01/2023
31371K-T4-3	09/01/22		12/01/2006	Paydown		424,250	424,250	429,156	429,147		(4,897)		(4,897)		424,250				12,926	09/01/2022
31371K-WD-9	11/01/22		12/01/2006	Paydown		848,591	848,591	867,154	867,042		(18,451)		(18,451)		848,591				24,352	11/01/2022
31373J-W4-6	03/01/11		12/01/2006	Paydown		84,865	84,865	83,211	83,687		1,178		1,178		84,865				2,514	03/01/2011
31374F-VK-9	10/01/26		12/01/2006	Paydown		89,897	89,897	88,320	88,346		1,551		1,551		89,897				2,899	10/01/2026
313750-C3-2	05/01/11		12/01/2006	Paydown		20,011	20,011	19,823	19,850		161		161		20,011				520	05/01/2011
31377B-YH-3	02/01/27		12/01/2006	Paydown		11,140	11,140	10,870	10,871		268		268		11,140				402	02/01/2027
31377I-S6-2	FANNIE MAE 386719 5.259%		12/01/2006	Paydown		70,761	70,761	72,738	72,314		(1,553)		(1,553)		70,761				1,984	12/01/2013
31378V-FR-6	12/01/21		12/01/2006	Paydown		33,239	33,239	32,768	32,768		471		471		33,239				1,252	12/01/2027
31380R-NS-1	02/01/29		12/01/2006	Paydown		67,713	67,713	67,300	67,302		411		411		67,713				2,425	02/01/2029
31380U-JP-4	01/01/29		12/01/2006	Paydown		93,986	93,986	94,765	94,737		(751)		(751)		93,986				3,131	01/01/2029
31382R-NZ-2	FANNIE MAE 490108 6.500%		12/01/2006	Paydown		106,739	106,739	106,261	106,263		475		475		106,739				2,852	03/01/2029
31384B-SY-3	10/01/29		12/01/2006	Paydown		17,491	17,491	17,111	17,109		382		382		17,491				781	10/01/2029
31384W-A6-1	12/01/29		12/01/2006	Paydown		47,213	47,213	44,976	44,938		2,276		2,276		47,213				2,769	12/01/2029
31384V-P4-8	02/01/30		12/01/2006	Paydown		76,111	76,111	74,694	74,683		1,428		1,428		76,111				2,775	02/01/2030

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
		Description	For	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31384I-RN-4.		FANNIE MAE 555193 7.500%		12/01/2006.	Paydown		30,089	30,089	29,689	29,686		403	403	403		30,089				989	03/01/2030.
31385P-H5-6.		FANNIE MAE 548452 6.500%		12/01/2006.	Paydown		45,894	45,894	45,764	45,766		128	128	128		45,894				2,599	12/01/2028.
31385H-TP-4.		FANNIE MAE 555058 4.976%		12/01/2006.	Paydown		84,398	84,398	84,214	84,194		204	204	204		84,398				1,493	12/01/2012.
31385H-V3-0.		FANNIE MAE 555134 6.000%		12/01/2006.	Paydown		1,882,235	1,882,235	1,936,055	1,935,442		(53,207)	(53,207)	(53,207)		1,882,235				80,893	12/01/2032.
31385H-VY-2.		FANNIE MAE 555131 5.061%		12/01/2006.	Paydown		570,967	570,967	584,178	580,671		(9,705)	(9,705)	(9,705)		570,967				15,413	01/01/2013.
31386I-2K-5.		FANNIE MAE 575078 6.500%		12/01/2006.	Paydown		278,572	278,572	276,566	276,565		2,007	2,007	2,007		278,572				8,428	05/01/2031.
31387F-3C-6.		FANNIE MAE 583195 6.500%		12/01/2006.	Paydown		142,469	142,469	140,107	140,095		2,374	2,374	2,374		142,469				4,693	05/01/2031.
31387I-SA-5.		FANNIE MAE 585613 6.500%		12/01/2006.	Paydown		131,716	131,716	130,912	130,911		805	805	805		131,716				4,694	05/01/2031.
31387H-2R-7.		FANNIE MAE 596684 5.500%		12/01/2006.	Paydown		1,319,444	1,319,444	1,304,601	1,304,757		14,687	14,687	14,687		1,319,444				29,067	11/01/2031.
31387H-3A-3.		FANNIE MAE 596693 6.000%		12/01/2006.	Paydown		1,288,196	1,288,196	1,281,553	1,281,584		6,612	6,612	6,612		1,288,196				40,221	01/01/2032.
31389F-J5-2.		FANNIE MAE 624084 5.500%		12/01/2006.	Paydown		225,887	225,887	215,087	215,065		10,823	10,823	10,823		225,887				6,919	01/01/2032.
31390H-SU-2.		FANNIE MAE 651659 6.500%		12/01/2006.	Paydown		495,029	495,029	513,129	513,168		(18,138)	(18,138)	(18,138)		495,029				7,095	08/01/2032.
31391I-XK-6.		FANNIE MAE 670382 6.000%		12/01/2006.	Paydown		589,698	589,698	615,313	615,267		(25,569)	(25,569)	(25,569)		589,698				16,265	09/01/2032.
31391H-SY-8.		FANNIE MAE 672035 6.000%		12/01/2006.	Paydown		320,209	320,209	333,267	333,451		(13,243)	(13,243)	(13,243)		320,209				16,326	12/01/2032.
31391U-2F-1.		FANNIE MAE 67674 6.000%		12/01/2006.	Paydown		350,298	350,298	364,529	364,510		(14,212)	(14,212)	(14,212)		350,298				10,690	02/01/2033.
31391U-PT-6.		FANNIE MAE 677334 6.000%		12/01/2006.	Paydown		1,474,679	1,474,679	1,531,823	1,531,371		(56,692)	(56,692)	(56,692)		1,474,679				52,788	01/01/2033.
31392U-KE-7.		FANNIE MAE FNM4.01-46 CMO 46 VG.		12/01/2006.	Paydown		4,001,432	4,001,432	3,923,123	3,975,031		26,401	26,401	26,401		4,001,432				122,137	01/25/2018.
31392U-LU-6.		FANNIE MAE FNM4.01-59 CMO 59 OM.		12/01/2006.	Paydown		861,630	861,630	857,860	858,129		3,501	3,501	3,501		861,630				25,816	06/25/2019.
31392A-CG-1.		FANNIE MAE FNM4.01-62 CMO 62 VF.		12/01/2006.	Paydown		1,506,812	1,506,812	1,499,607	1,499,607		7,205	7,205	7,205		1,506,812				45,511	07/25/2019.
31392B-WU-6.		FANNIE MAE FNM4.02-4 CMO 4 BC.		12/01/2006.	Paydown		1,824,417	1,824,417	1,757,142	1,797,359		27,058	27,058	27,058		1,824,417				57,798	02/25/2017.
31392D-6A-5.		PE		12/01/2006.	Paydown		1,317,990	1,317,990	1,319,019	1,315,103		2,887	2,887	2,887		1,317,990				59,471	07/01/2013.
31392A-KE-7.		FREDDIE MAC FLMC.2523 CMO 2523 6X.		12/01/2006.	Paydown		1,338,581	1,338,581	1,395,261	1,359,755		(21,174)	(21,174)	(21,174)		1,338,581				38,465	01/01/2015.
31393B-LU-6.		FREDDIE MAC FLMC.2542 CMO 2542 DM.		12/01/2006.	Paydown		1,517,826	1,517,826	1,550,613	1,528,908		(11,082)	(11,082)	(11,082)		1,517,826				43,875	06/01/2015.
31393H-OB-1.		FREDDIE MAC FLMC.2558 CMO 2558 BC.		12/01/2006.	Paydown		1,686,476	1,686,476	1,723,895	1,702,720		(16,244)	(16,244)	(16,244)		1,686,476				44,760	08/01/2013.
31393I-LM-8.		FREDDIE MAC FLMC.2557 CMO 2557 OM.		12/01/2006.	Paydown		1,414,052	1,414,052	1,462,218	1,432,717		(18,665)	(18,665)	(18,665)		1,414,052				43,921	02/01/2017.
31400H-WF-6.		FANNIE MAE 688346 6.000%		12/01/2006.	Paydown		129,386	129,386	134,662	134,624		(5,238)	(5,238)	(5,238)		129,386				4,390	03/01/2033.
31407H-EZ-4.		FANNIE MAE 4.891% 08/01/35.		12/01/2006.	Paydown		294,020	294,020	294,698	294,697		(676)	(676)	(676)		294,020				8,191	08/01/2035.
38373S-BH-9.		GNMA 03-10 2003-10 PD 5.500%		12/01/2006.	Paydown		59,781	59,781	62,111	60,764		(983)	(983)	(983)		59,781				3,298	07/01/2008.
83162I-WN-0.		SMALL BUSINESS ADMIN 2002-201.		10/01/2006.	Paydown		681,517	681,517	685,944	684,751		(13,235)	(13,235)	(13,235)		681,517				25,747	10/01/2022.
83162I-NR-0.		SMALL BUSINESS ADMIN 2004-200.		10/01/2006.	Paydown		939,816	939,816	939,816	939,816						939,816				35,262	04/01/2024.
83162I-NT-6.		SMALL BUSINESS ADMIN 2004-20E.		11/01/2006.	Paydown		500,751	500,751	500,751	500,751						500,751				21,744	05/01/2024.
83162I-PA-5.		SBAF 2004-201 2004-201.		09/01/2006.	Paydown		665,150	665,150	665,150	665,150						665,150				25,365	09/01/2024.
83162I-PB-3.		SBAF 2004-200 04-200 1.		10/01/2006.	Paydown		139,140	139,140	139,140	139,140						139,140				4,953	10/01/2024.
83162I-PE-7.		SBAF 04-20L 04-20L 1 4.870%		12/01/2006.	Paydown		556,843	556,843	556,843	556,843						556,843				21,872	12/01/2024.
83162I-PN-7.		SBAF 05-20E 05-20E 1 4.840%		11/01/2006.	Paydown		629,659	629,659	629,659	629,659						629,659				26,823	05/01/2025.
83164I-DT-9.		SMALL BUSINESS ADMIN 2004 10A.		09/01/2006.	Paydown		422,718	422,718	422,718	422,718						422,718				9,244	03/10/2014.
911760-WE-3.		VENDEE MORTGAGE TRUST VENDE 99 CMO 1 2D.		12/01/2006.	Paydown		2,502,383	2,502,383	2,470,614	2,490,817		11,566	11,566	11,566		2,502,383				84,031	12/15/2026.
BOA0B2-X2-8.		FHA COLLATERAL - MUNI 7.000%		12/01/2006.	Paydown		93,217	93,217	86,991	91,310		1,907	1,907	1,907		93,217				3,614	06/01/2014.
31959399 - Bonds - Special Revenues							43,103.108	43,103.108	43,129.780	43,259.831		(156.719)	(156.719)	(156.719)		43,103.108				1,423.570	XX
233293-AH-2.		DPL INC 6.875% 09/01/11		07/07/2006.	BANK OF AMERICA		704,576	683,000	706,425	703,497		(1,631)	(1,631)	(1,631)		701,866		2,710		40,565	09/01/2011.
28367I-AT-9.		EL PASO ELECTRIC CO 8.900%		02/01/2006.	Maturity.		1,500,000	1,500,000	1,677,630	1,502,382		(2,382)	(2,382)	(2,382)		1,500,000				66,750	02/01/2006.
302570-AK-2.		EPL GROUP CAPITAL INC.		09/15/2006.			2,000,000	2,000,000	1,993,940	1,999,247		753	753	753		2,000,000				162,500	09/15/2006.

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond/Stock Interest/Dividends Received During Year	Maturity Date
654730-WN-3	RESOURCE FINANCE CORPORATION		11/07/2006	Maturity		2,400,000	2,400,000	2,406,264	2,401,802		(1,802)		(1,802)		2,400,000				76,800	11/07/2006
833674-AB-5	COMMONWEALTH EDISON 7.340% 01/29/13		07/29/2006	Redemption	100,000	85,503	85,503	85,503	85,503						85,503			3,295	01/29/2013	
882444-AA-0	TEXAS GENCO HOLDINGS 6.875% 12/15/14		02/03/2006	COMPANY TRADE		1,161,600	1,100,000	1,140,138	1,135,945		(372)		(372)		1,135,573		26,027	10,084	12/15/2014	
3899999 - Bonds - Public Utilities						7,851,679	7,768,503	8,012,900	7,828,376		(5,434)		(5,434)		7,822,942		28,737	349,994	XX	
00184A-AB-1	TIME WARNER INC 6.750% 04/15/11		02/16/2006	BANK OF AMERICA		5,790,235	5,500,000	5,486,250	5,491,559		189		189		5,491,748		298,487	130,969	04/15/2011	
00209A-AE-6	AT&T WIRELESS SERVICES INC 10.000% 06/26/2006		06/26/2006	UBS SECURITIES		2,141,020	2,000,000	2,056,554	2,036,099		(12,897)		(12,897)		2,033,202		107,818	130,375	03/01/2011	
00209A-AG-1	AT&T WIRELESS SERVICES INC 9.125% 10/01/11		06/20/2006	MORGAN (J.P.) SECURITIES		1,648,365	1,500,000	1,759,440	1,702,145		(12,919)		(12,919)		1,689,226		(40,861)	78,542	05/01/2012	
009363-AB-8	AIRGAS INC 9.125% 10/01/11		10/27/2006	Call	104,5630	522,815	500,000	527,450	515,613		(3,033)		(3,033)		512,580		10,235	48,920	10/01/2011	
017475-AA-2	ALLEGANCE CORP 7.300% 10/15/06		10/15/2006	Maturity		750,000	750,000	748,418	749,830		170		170		750,000			54,750	10/15/2006	
018804-AF-1	ALLIANT TECHNOLOGIES INC 09/26/07		03/15/2006	COMPANY TRADE		432,412	425,000	449,938	438,598		(809)		(809)		437,789		(5,377)	12,042	05/15/2011	
02151A-AA-7	ALTO LOAN TRUST 3.00% 09/26/07		09/26/2004	COMPANY TRADE		34,788					34,788		34,788		34,788			8,504	09/15/2012	
03073E-AC-9	AMERISOURCEBERGEN CORP 7.000%		07/25/2006	Tax Free Exchange		174,216	175,000	174,125	174,156		60		60		174,216			23,777	09/15/2015	
03073E-AE-5	AMERISOURCEBERGEN CORP 7.000%		07/24/2006	Tax Free Exchange		465,828	470,000	465,550	465,629		198		198		465,828					
038522-AC-2	ARCH WESTERN FINANCE LLC 6.875%		07/15/2006	Maturity		2,000,000	2,000,000	1,999,958	1,999,460		42		42		2,000,000		1,816	140,000	07/15/2006	
03939R-AB-6	ARISTECH CHEM CORP 6.875%		01/05/2006	GOLDMAN SACHS & CO		280,500	275,000	279,308	278,698		(14)		(14)		278,684			9,745	07/01/2013	
040422-AB-3	ARISTECH CHEM CO INC 5.150%		11/15/2006	Maturity		1,000,000	1,000,000	992,650	999,136		863		863		1,000,000			68,750	11/15/2006	
064057-BB-9	BANK OF NEW YORK CO INC 5.298% 01/11/27		07/25/2006	BANK OF AMERICA		5,673,250	5,500,000	5,711,640	5,648,736		(11,566)		(11,566)		5,637,179		36,071	289,266	04/01/2012	
07383P-AP-3	BSCMS 99-C1 1999-C1 ALI 5.359%		12/01/2006	Paydown		385,914	385,914	389,626	386,233		(319)		(319)		385,914			12,644	02/01/2008	
07386H-JL-3	BEAR STEARNS ALI-A TRUST BALTA 05-3 2A4		12/01/2006	Paydown		107,131	107,131	108,403	108,428		(1,297)		(1,297)		107,131			3,635	07/25/2035	
07386H-VY-4	BALTA 05-7 05-7 2B1 5.590%		12/01/2006	Paydown		2,017	2,017	2,018	2,018		(1)		(1)		2,017			65	08/01/2035	
07387A-BW-4	BSARMI 05-4 05-4 B1 5.150%		12/01/2006	Paydown		2,316	2,316	2,314	2,313		3		3		2,316			65	08/25/2035	
12189P-AH-5	BURLINGTON NORTHERN AND SANTA CVS CORP 5.298% 01/11/27		07/15/2006	Redemption	100,000	147,952	147,952	147,952	147,952		5,422		5,422		147,952			8,809	01/15/2020	
126650-WM-0	CWALT 05-43 05-43 1A 5.359%		12/10/2006	Redemption	100,000	162,623	162,623	157,198	157,201						162,623			4,704	01/11/2027	
126676-SU-3	CWALT 05-43 05-43 1A 5.359%		12/01/2006	Paydown		132,535	132,535	133,084	133,110		(575)		(575)		132,535			3,223	10/25/2035	
126676-R6-2	CWALT 05-41 05-41 1A1 5.530%		12/26/2006	Paydown		393,732	393,732	393,732	393,732						393,732			10,757	09/25/2035	
126885-A0-8	CWHEEL 05-C 05-C 2A 5.530%		07/15/35	Paydown		570,631	570,631	570,631	570,631						570,631			14,645	07/15/2035	
127210-AA-0	CADBURY SCHWEPPES US 144A 2002-C6 A		02/08/2006	BEAR STERNS & CO		2,414,575	2,500,000	2,492,675	2,495,804		169		169		2,495,973		(81,398)	35,521	10/01/2008	
131366-AK-2	CALSTRIS TRUST CSTR1.02-06 ABS 4.000%		12/20/2006	Paydown		104,958	104,959	105,483	105,257		(298)		(298)		104,959			2,556	11/20/2009	
14149V-AG-3	CARDINAL HEALTH INC 6.150% 06/15/15		10/10/2006	DEUTSCHE BANK		1,317,735	1,500,000	1,244,625	1,269,155		14,515		14,515		1,283,671		34,064	49,667	06/15/2015	
161505-QW-0	CONSC 98-2 6.390% 11/18/30		12/01/2006	Paydown		120,357	120,357	121,705	120,365		(8)		(8)		120,357			(9,866)	11/18/2030	
165167-BR-7	CHESAPEAKE ENERGY CORP 7.000% 07/01/07		01/04/2006	Tax Free Exchange		64,349	65,000	64,335	64,349						64,349			1,620	08/15/2017	
167166-FC-6	CHICAGO & NW TRANSPORTATION 6.500%		07/30/2006	Redemption	100,000	181,127	181,127	181,127	181,127						181,127			6,329	07/30/2012	
17248R-AF-3	CINGULAR WIRELESS LLC 6.500%		03/06/2006	DEUTSCHE BANK		5,260,800	5,000,000	5,027,855	5,018,652		(494)		(494)		5,018,158		242,642	75,833	12/15/2011	
172909-AG-8	MANDALAY RESORT GROUP 6.450%		02/01/2006	Maturity		1,500,000	1,500,000	1,496,715	1,499,964		36		36		1,500,000			48,375	02/01/2006	
191219-BJ-2	GOCA-COLA ENTERPRISES 6.125%		06/23/2006	GREENWICH CAPITAL		3,046,860	3,000,000	2,990,490	2,993,958		450		450		2,994,408		52,452	159,760	08/15/2011	
197677-AK-3	HCA INC 7.250% 05/20/08		11/17/2006	COMPANY TRADE		59,831	60,000	62,700	61,166		(409)		(409)		60,757		(927)	4,314	05/20/2008	
197677-AL-1	HCA INC 7.000% 07/01/07		11/17/2006	COMPANY TRADE		332,581	340,000	349,590	343,149		(1,811)		(1,811)		341,339		(8,757)	32,791	07/01/2007	
225411-AB-9	CREDIT SUISSE FIRST BOSTON USA 7.625%		05/09/2006	DEUTSCHE BANK		3,417,268	3,350,000	3,332,756	3,340,836		457		457		3,341,293		75,975	100,884	11/15/2011	
225411-AC-7	CREDIT SUISSE FIRST BOSTON USA 7.625%		07/28/2006	CITIGROUP GLOBAL MARKETS INC		1,038,290	1,000,000	999,470	999,654		28		28		999,682		38,608	88,069	01/15/2012	
22818R-AA-6	CROWN AMERICAS INC 7.625%		01/05/2006	LEHMAN BROTHERS INC		113,850	110,000	111,375	111,357		(5)		(5)		111,352		2,498	1,212	11/15/2013	
22818R-AA-6	CROWN AMERICAS INC 7.750%		08/18/2006	Tax Free Exchange		430,000	430,000	430,000	430,000						430,000			24,591	11/15/2013	
22818R-AC-2	CROWN AMERICAS INC 6.875%		08/18/2006	Tax Free Exchange		297,470	290,000	297,975	297,939		(469)		(469)		297,470			16,856	11/15/2015	
23330X-AE-0	DRS TECHNOLOGIES INC 6.875%		11/01/13			124,688	125,000	131,193	130,790		(107)		(107)		130,683		(5,996)	2,530	11/01/2013	
23383S-AP-2	DAI MILERCHRYSLER NA HDG 7.500% 07/15/06		07/25/2006	UBS SECURITIES		1,568,305	1,500,000	1,568,441	1,568,261		(6,482)		(6,482)		1,568,778		28,527	119,479	01/18/2011	
23383S-AW-7	DAI MILERCHRYSLER NA HDG 7.500% 07/15/06		04/24/2006	GOLDMAN SACHS & CO		758,918	750,000	749,780	749,816		6		6		749,822		9,096	21,937	11/15/2013	
239753-CY-0	TARGET CORP 7.500% 07/15/06		07/15/2006	Maturity		500,000	500,000	503,055	500,233		(233)		(233)		500,000			37,500	07/15/2006	
249555-AB-9	DEPOSIT GUARNTY CORP 7.250%		05/01/2006	Maturity		500,000	500,000	496,905	499,858		142		142		500,000			18,125	05/01/2006	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
262728-AJ-6	DEX MEDIA WEST LLC/DEX MEDIA F		02/14/2006	COMPANY TRADE		404,000	400,000	400,000	400,000						400,000		4,000	4,000	5,810	11/15/2011
264689-BX-3	DISNEY COMPANY - THE WALT...		07/25/2006	Various		4,102,600	4,000,000	3,979,290	3,985,673		1,066		1,066		3,986,729		116,071	116,071	215,156	03/01/2012
266049-BL-6	DOV CHEMICAL - THE WALT...		08/04/2006	MORGAN (J.P.) SECURITIES		1,534,950	1,500,000	1,547,700	1,533,417		(3,502)		(3,502)		1,533,915		5,035	5,035	93,917	02/01/2011
268629-AF-6	ERAC USA FINANCE COMPANY		10/10/2006	BANK OF AMERICA		2,032,140	2,000,000	1,999,260	1,999,525		168		168		1,999,692		32,448	32,448	157,911	02/15/2008
291531-AB-7	EMUS COMMUNICATIONS CORPORAT		10/20/2006	COMPANY TRADE		1,350,000	1,350,000	1,357,062	1,355,762		(936)		(936)		1,354,825		(4,825)	(4,825)	86,366	05/15/2012
293361-DH-0	ONEOK INC 9.820% 11/25/06		05/25/2006	Redemption	100,000	27,309	27,309	27,309	27,309						27,309		1,341	1,341	1,341	11/25/2006
31331F-AE-1	FEDERAL EXPRESS CORP 7.150%		03/28/2006	Redemption	100,000	92,841	92,841	92,841	92,841						92,841				3,319	09/28/2012
31331F-AQ-4	FEDERAL EXPRESS CORP 7.850%		01/30/2006	Redemption	100,000	39,525	39,525	38,889	39,100		425		425		39,525				1,551	01/30/2015
320516-OD-0	FHMS 05-A06 05-A06 B1		12/01/2006	Paydown		3,131	3,131	3,149	3,149		(19)		(19)		3,131				113	07/01/2035
324477-DH-2	ONEOK INC 9.820% 11/25/06		05/25/2006	Redemption	100,000	658,815	658,815	658,815	658,815						658,815				32,348	11/25/2006
33735F-AF-4	FUNEBMT 99-C1 6.070% 10/15/35		12/01/2006	Paydown		235,520	235,520	235,520	235,520		(293)		(293)		235,520				9,547	10/01/2008
338032-BA-2	FISHER SCIENTIFIC INTERNATIONAL		01/26/2006	Tax Free Exchange		382,302	380,000	382,425	382,319		(17)		(17)		382,302				12,349	07/01/2015
34539F-TZ-6	FORD MOTOR CREDIT CO 7.000%		10/01/2013	Various		1,581,125	1,750,000	1,494,605	1,494,605						1,494,605		86,520	86,520	41,310	10/01/2013
361849-ET-5	GNACASC 99-C1 6.175% 05/15/33		12/01/2006	Paydown		161,837	161,837	164,290	162,365		(528)		(528)		161,837				5,666	01/01/2009
362286-CL-5	GNASC 98-C1 1998-C1 A3		12/01/2006	Paydown		987,133	987,133	1,088,931	1,037,522		(50,389)		(50,389)		987,133				29,003	07/01/2008
369626-ZY-3	GENERAL ELECTRIC CAP CORP		02/08/2006	UBS SECURITIES		5,072,800	5,000,000	4,984,550	4,988,740		154		154		4,988,895		83,905	83,905	157,444	01/15/2013
37042S-RX-0	GENERAL MOTORS ACCEPTANCE CORP		10/31/2006	Various		2,008,350	2,000,000	1,997,184	1,998,179		214		214		1,998,392		9,958	9,958	150,075	09/15/2011
37045G-AB-9	GENERAL MOTORS CORP 8.950%		07/02/09	BEAR STERNS & CO		159,761	199,697	161,073	161,073						161,073		(1,312)	(1,312)	10,327	07/02/2009
374689-AA-5	GIBBALTAR INDUSTRIES 8.000%		09/19/2006	Tax Free Exchange		79,903	80,000	79,900	79,900		3		3		79,903				5,055	12/01/2015
404119-AM-1	HCA INC 5.500% 12/01/09		11/17/2006	COMPANY TRADE		587,436	600,000	602,616	602,114		(436)		(436)		601,678		(14,242)	(14,242)	31,717	12/01/2009
40428H-AB-8	HSC MERICAS INC 7.000%		11/01/2006	Maturity		1,000,000	1,000,000	1,011,190	1,001,344		(1,344)		(1,344)		1,000,000				70,000	11/01/2006
41161P-RQ-8	HWILLT 05-8 05-8 2A2A 6.258%		12/01/2006	Paydown		787,434	787,434	795,308	795,477		(8,043)		(8,043)		787,434				31,069	09/19/2035
41161P-SK-0	HWILLT 05-9 05-9 2A2A 5.690%		12/20/2006	Paydown		365,954	365,954	365,954	365,954						365,954				9,612	06/20/2035
414630-CF-8	BURLINGTON NORTHERN SANTA FE		08/01/2006	Redemption	100,000	127,108	127,108	127,108	127,108						127,108				12,660	08/01/2006
460146-BQ-5	INTERNATIONAL PAPER CO		12/21/2006	COMPANY TRADE		386,868	378,000	413,162	404,874		(3,333)		(3,333)		401,542		(14,674)	(14,674)	25,246	10/30/2012
46625H-AN-0	JPMORGAN CHASE & CO 6.625%		10/10/2006	MORGAN (J.P.) SECURITIES		264,565	250,000	249,866	249,918		8		8		249,927		14,638	14,638	17,851	03/15/2012
46625H-WM-5	JPMORGAN CHASE & CO 6.393%		07/12/37	Paydown		1,059,301	1,059,301	1,064,582	1,062,934		(3,633)		(3,633)		1,059,301				26,561	12/01/2012
489170-AB-6	KENAMETAL INC 7.200% 06/15/12		08/08/2006	Various		613,728	585,000	583,722	584,069		70		70		584,140		29,589	29,589	24,933	06/15/2012
49228H-AE-3	KINDER MORGAN FINANCE 5.350%		12/31/2006	Redemption	100,000	144,000	144,000	144,017	144,009		(9)		(9)		144,000				3,784	04/30/2018
49459H-AA-4	KROGER CO 6.750% 04/15/12		03/02/2006	Tax Free Exchange		1,147,659	1,150,000	1,147,562	1,147,562		97		97		1,147,659				14,185	01/05/2011
50104A-CC-3	LA OLINTA PROPERTIES 7.000%		07/25/2006	BANK OF AMERICA		1,028,270	1,000,000	998,810	999,192		61		61		999,253		29,017	29,017	53,062	04/15/2012
504190-AF-9	M&I MARSHALL & LISLEY BANK		01/25/2006	COMPANY TRADE		1,342,256	1,275,000	1,348,314	1,336,611		(772)		(772)		1,335,840		6,417	6,417	39,667	08/15/2012
552510-AJ-5	M&I MARSHALL & LISLEY BANK		08/18/2006	Redemption	100,000	181,818	181,818	174,987	175,071		6,748		6,748		181,818				3,954	08/18/2009
565849-AA-4	MARATHON OIL CO 6.125% 03/15/12		07/25/2006	MORGAN (J.P.) SECURITIES		4,059,040	4,000,000	3,999,680	3,999,173		64		64		3,999,237		59,803	59,803	213,014	03/15/2012
574589-AX-4	MASCO CORP 5.875% 07/15/12		09/20/2006	Various		1,616,178	1,610,000	1,590,728	1,586,255		935		935		1,597,189		18,988	18,988	93,837	07/15/2012
576202-AG-8	MATTEL INC 7.200% 05/16/06		07/11/2006	Tax Free Exchange		340,450	340,000	340,492	340,492		(42)		(42)		340,450				12,986	12/15/2013
577080-AL-1	MTTEL INC 7.200% 05/16/06		05/16/2006	Maturity		5,000,000	5,000,000	4,944,250	4,997,312		2,688		2,688		5,000,000				181,000	05/16/2006
58693-CF-4	MTX COMPANY TRAILER TRAIN 32A		01/29/2006	Redemption	100,000	45,447	45,447	45,447	45,447						45,447				2,264	01/29/2010
58693-CG-2	MTX COMPANY TRAILER TRAIN 32B		07/29/2006	Redemption	100,000	102,270	102,270	102,270	102,270						102,270				5,004	01/29/2008
58692S-AE-5	MERILL LYNCH MORG INVEST M		04/01/2006	Paydown		170,747	170,747	172,428	170,214		533		533		170,747				2,585	08/01/2006
590006-AA-8	MERRITOR AUTOMOTIVE INC		03/28/2006	COMPANY TRADE		1,121,204	1,156,000	1,194,170	1,181,596		(1,818)		(1,818)		1,179,779		(58,574)	(58,574)	48,693	02/15/2009
604074-AA-5	MIRANT NORTH AMERICA LLC		08/04/2006	Tax Free Exchange		177,033	175,000	177,188	177,187		(153)		(153)		177,033				7,923	12/31/2013
617446-SM-5	MORGAN STANLEY 6.750% 04/15/11		07/28/2006	MORGAN STANLEY & CO		1,567,965	1,500,000	1,520,948	1,513,126		(1,245)		(1,245)		1,511,882		56,083	56,083	80,779	04/15/2011
61745H-KG-7	MORGAN STANLEY CAPITAL I MSC		12/01/2006	Paydown		192,224	192,224	183,944	189,741		2,483		2,483		192,224				6,044	11/15/2031
629377-AS-1	NRG ENERGY INC 8.000% 12/15/13		02/02/2006	COMPANY TRADE		869,736	800,000	827,242	825,914		(305)		(305)		825,609		44,127	44,127	8,356	12/15/2013
65584H-AP-3	NORTHROP SOUTHERN CORP 6.750%		07/25/2006	BANK OF AMERICA		1,041,300	1,000,000	1,022,840	1,014,905		(1,442)		(1,442)		1,013,463		27,837	27,837	84,312	02/15/2011
666807-AN-2	NORTHROP GRUMMAN CORP 7.000%		03/01/2006	Maturity		3,000,000	3,000,000	2,938,650	2,998,552		1,448		1,448		3,000,000				105,000	03/01/2006
723787-AA-5	PLAINS NATURAL RESOURCES CO		05/11/2006	COMPANY TRADE		3,992,160	4,000,000	3,960,430	3,989,734		1,727		1,727		3,990,460		700	700	213,776	01/15/2008
72650S-AB-6	PLAINS EXPLORATION & PRODUCT		11/03/2006	Call 107 4500		1,047,637	975,000	985,100	983,847		(990)		(990)		983,857		64,781	64,781	61,364	06/15/2014
729237-AH-4	PRICOA GLOBAL FUNDING I		11/13/2006	Maturity		500,000	500,000	500,000	500,000						500,000				38,592	11/13/2006
74153H-AN-9	PRICOA GLOBAL FUNDING I		06/09/2006	MORGAN (J.P.) SECURITIES)</																

SCHEDULE D - PART 4

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

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
		Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A, C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A, C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
	743315-AK-9.	PROGRESSIVE CORP 6.375% 01/17/12	08/08/2006	MORGAN STANLEY & CO		3,103,680	3,000,000	3,000,780	3,000,748	3,000,748		(62)	(62)		(62)	3,000,686		102,994	102,994	205,062	01/15/2012
	743400-AA-0.	PROLOGIS 7.050% 07/15/06	07/15/2006	Maturity		2,000,000	2,000,000	1,995,700	1,999,626	1,995,700		374	374		374	2,000,000				141,000	07/15/2006
	743445-AA-6.	ARCHSTONE-SMITH TRUST 6.875% 02/15/08	02/15/2006	Redemption	100,000.	250,000	250,000	249,185		249,858			142		142	250,000				8,594	02/15/2008
	743468-CF-7.	PROQUEST COMPANY 8.120% 01/31/15	11/28/2006	COMPANY TRADE		3,607,029	3,557,188	3,557,189		3,557,189						3,557,189		49,840	49,840	305,027	01/31/2015
	743917-AG-1.	PRUDENTIAL INSURANCE CO 7.65% 07/01/07	03/31/2006	COMPANY TRADE		1,009,390	1,000,000	1,055,360	1,011,194	1,011,194		(1,803)	(1,803)		(1,803)	1,009,390				38,250	07/01/2007
	749136-AH-8.	US WEST COMMUNICATIONS INC. 02/10/2006	02/10/2006	Tax Free Exchange		648,222	635,000	648,475		648,329		(107)	(107)		(107)	648,222				7,397	06/15/2015
	76110W-E9-3.	RASC.04-KS9 04-KS9 A112 07/07/2006	07/07/2006	BANK OF AMERICA		4,380,359	4,373,184	4,376,626	4,376,305	4,376,305		(187)	(187)		(187)	4,376,117		4,241	4,241	121,235	07/27/2009
	76110W-E9-3.	RASC.04-KS9 04-KS9 A112 06/26/2006	06/26/2006	Paydown		626,816	626,816	627,453		627,263		(447)	(447)		(447)	626,816				12,292	07/27/2009
	76176L-DR-9.	REYNOLDS METAL CO 8.760% 10/16/06	10/16/2006	Maturity		2,000,000	2,000,000	1,949,160		1,995,549		4,451	4,451		4,451	2,000,000				161,087	10/16/2006
	783876-AD-5.	SBC COMMUNICATIONS INC. 10/10/2006	10/10/2006	Various		3,563,190	3,500,000	3,498,898		3,498,898		171	171		171	3,499,069		64,121	64,121	198,958	03/15/2011
	829228-AD-3.	SINGULAR BROADCAST GROUP INC. 01/24/2006	01/24/2006	Various		232,000	225,000	234,000		230,268		(63)	(63)		(63)	230,185		1,815	1,815	2,297	12/15/2011
	843830-AB-6.	SOUTHERN STAR CENTRAL CORP. 04/13/2006	04/13/2006	COMPANY TRADE		628,866	600,000	625,896		619,734		(1,399)	(1,399)		(1,399)	618,334		10,532	10,532	35,700	08/01/2010
	869137-AF-6.	SUSQUEHANNA MEDIA CO 7.375% 04/15/13	02/01/2006	COMPANY TRADE		1,367,288	1,300,000	1,345,875		1,333,650		(444)	(444)		(444)	1,333,206		34,082	34,082	28,230	04/15/2013
	87612E-AF-3.	TARGET CORP 7.000% 07/15/31 07/11/2006	07/11/2006	MORGAN STANLEY & CO		2,501,235	2,250,000	2,422,800		2,413,987		(1,405)	(1,405)		(1,405)	2,412,582		88,653	88,653	157,062	07/15/2031
	88055H-AH-5.	TENOR LOAN TRUST 3.090% 04/22/08 05/16/2006	05/16/2006	COMPANY TRADE		42,252	3,000,000	2,999,550		2,999,888		42,252	42,252		42,252	2,999,922		(6,912)	(6,912)	223,329	04/22/2008
	885571-AE-9.	360 COMMUNICATIONS COMPANY 08/28/2006	08/28/2006	COMPANY TRADE		2,993,010	3,000,000	2,999,888		2,999,888		35	35		35	2,999,922		9,459	9,459	68,802	01/15/2008
	883647-AG-2.	TRANSIGM INC 8.375% 07/15/11 06/23/2006	06/23/2006	COMPANY TRADE		904,820	875,000	910,388		888,153		(2,792)	(2,792)		(2,792)	895,361					07/15/2011
	903216-AA-7.	USC HOLDINGS CORP 7.875% 06/30/06	06/30/2006	Maturity		2,000,000	2,000,000	1,989,196		1,999,196		804	804		804	2,000,000		(10,450)	(10,450)	78,750	06/30/2006
	907770-BG-5.	UNION OIL COMPANY OF CALIFORNIA 05/23/2006	05/23/2006	COMPANY TRADE		3,934,080	4,000,000	3,920,600		3,941,660		2,870	2,870		2,870	3,944,530				130,177	10/01/2012
	913026-AB-8.	UNITED TECHNOLOGIES CORP ESP. 12/10/2006	12/10/2006	Redemption	100,000.	149,232	149,232	149,232		149,232						149,232				11,461	12/10/2006
	92922F-JR-7.	WASHINGTON MUTUAL WMU.04-S3 2004S3 1A2 12/01/2006	12/01/2006	Paydown		118,868	118,868	120,093		119,716		(848)	(848)		(848)	118,868				3,244	05/01/2015
	939322-AD-5.	WASHINGTON MUTUAL INC 7.500% 08/15/06	08/15/2006	Maturity		700,000	700,000	695,485		699,500		500	500		500	700,000				52,500	08/15/2006
	939336-VG-5.	WASHINGTON MUTUAL WMU.05-AR1 05-ART A2 12/25/2006	12/25/2006	Paydown		675,468	675,468	675,468		675,468						675,468				17,566	01/25/2045
	93933V-AS-7.	WASHINGTON MUTUAL BANK FA. 09/27/2006	09/27/2006	WACHOVIA CAPITAL MARKETS		1,499,865	1,500,000	1,495,275		1,496,625		303	303		303	1,496,928		2,937	2,937	100,146	01/15/2013
	981570-AJ-5.	WORLDWIDE INC 7.50% 05/15/11 12/29/2006	12/29/2006	COMPANY TRADE		1,704,735		1,495,275		1,496,625						1,496,928		1,704,735	1,704,735		05/15/2011
	032479-AC-1.	ANADARKO FINANCE 6.750% 05/01/11	07/28/2006	BANK OF AMERICA		2,079,900	2,000,000	1,992,680		1,995,587		412	412		412	1,995,999		83,901	83,901	101,625	05/01/2011
	200435-AC-9.	COMINCO LTD 6.875% 02/15/06 02/15/2006	02/15/2006	Maturity		450,000	450,000	423,450		449,528		472	472		472	450,000				15,469	02/15/2006
	362388-AA-8.	GEORGIA PACIFIC CANADA FINANCE 12/15/2006	12/15/2006	Maturity		500,000	500,000	499,685		499,959		41	41		41	500,000				36,000	12/15/2006
	65333N-AB-6.	NEYFOR INC 7.250% 07/01/12 04/21/2006	04/21/2006	GOLDMAN SACHS & CO		2,096,720	2,000,000	1,997,340		1,998,059		76	76		76	1,998,135		98,584	98,584	118,819	07/01/2012
	74819R-AB-2.	QUEBECOR MEDIA INC 11.125% 07/15/11	07/15/2006	COMPANY TRADE		505,675	480,000	468,300		472,034		45	45		45	472,079		33,596	33,596	26,997	07/15/2011
	111021-AD-3.	BRITISH TELECOMM PP 8.375% 12/15/10	07/26/2006	UBS SECURITIES		6,612,420	6,000,000	6,781,620		6,479,518		(48,999)	(48,999)		(48,999)	6,430,519		181,901	181,901	314,062	12/15/2010
	25244S-AC-5.	DIAGEO FINANCE BV 5.300% 10/28/15	03/08/2006	BEAR STERNS & CO		6,962,331	7,100,000	7,084,735		7,084,941		235	235		235	7,085,176		(122,845)	(122,845)	141,113	10/28/2015
	33632-FH-5.	JACO TRUST 7.900% 12/29/09 12/29/2006	12/29/2006	Redemption	100,000.	82,180	82,179	82,179		82,179						82,179				6,492	12/29/2009
	655914-AA-7.	NORDBANKEN AB 7.250% 10/30/06 10/30/2006	10/30/2006	Maturity		2,000,000	2,000,000	1,999,004		1,999,004		996	996		996	2,000,000				145,000	10/30/2006
	81180R-AB-8.	SEAGATE TECHNOLOGY HDD HOLDING SYSTEMS 2001 A.T. LLC 6.684% 09/15/13 10/25/2006	10/25/2006	Call	104,000.	811,200	780,000	843,919		817,330		(12,964)	(12,964)		(12,964)	804,366		6,834	6,834	58,933	05/15/2009
	87203R-AA-0.	TELEFONICA EUROPE 7.750% 08/15/10 07/25/2006	07/25/2006	Redemption	100,000.	115,785	115,785	120,499		119,970		(4,185)	(4,185)		(4,185)	115,785				6,469	09/15/2013
	879385-AC-6.	TELEFONICA EUROPE 7.750% 08/15/10 07/25/2006	07/25/2006	MORGAN STANLEY & CO		3,192,270	3,000,000	3,272,190		3,167,882		(17,960)	(17,960)		(17,960)	3,149,922		42,348	42,348	202,146	09/15/2010
	62044B-AC-9.	COMPASS GROUP PLC 7.755% 09/17/06	09/17/2006	Maturity		1,000,000	1,000,000	1,000,000		1,000,000						1,000,000				77,550	09/17/2006
	09674R-AB-3.	LUKA RESOURCES LIMITED 4599999 - Bonds - Industrial and Miscel 219,524,502 12/15/2006	12/15/2006	Maturity		170,500,718	165,856,126	167,420,000		166,883,742		(84,634)	(84,634)		(84,634)	166,799,107		3,701,071	3,701,071	7,891,391	12/15/2006
	6099997 - Bonds - Part 4	4599997 - Bonds - Industrial and Miscel 221,359,641 12/15/2006	12/15/2006	Maturity		224,251,730	219,524,502	221,359,641		220,771,129		(249,203)	(249,203)		(249,203)	220,521,922		3,729,808	3,729,808	9,727,472	12/15/2006
	6099998 - Bonds - Part 5	6099998 - Bonds - Part 5 9,040,652 12/15/2006	12/15/2006	Maturity		9,036,146	9,085,000	9,040,652		9,040,652		3,837	3,837		3,837	9,044,490		(8,344)	(8,344)	258,093	12/15/2006
	6099999 - Bonds - Part 5	6099999 - Bonds - Part 5 233,287,876 12/15/2006	12/15/2006	Maturity		233,287,876	228,609,502	230,400,293		220,771,129		(245,366)	(245,366)		(245,366)	229,566,412		3,721,464	3,721,464	9,985,565	12/15/2006
	6099998 - Preferred Stocks - Part 5	6099998 - Preferred Stocks - Part 5					XX														XX
	6099999 - Total - Preferred Stocks	6099999 - Total - Preferred Stocks					XX														XX
	7299998 - Common Stocks - Part 5	7299998 - Common Stocks - Part 5					XX														XX
	7299999 - Total - Common Stocks	7299999 - Total - Common Stocks					XX														XX
	7399999 - Total - Preferred and Common Stocks	7399999 - Total - Preferred and Common Stocks					XX														XX
	7499999 Totals	7499999 Totals				233,287,876	XX	230,400,293		220,771,129		(245,366)	(245,366)		(245,366)	229,566,412		3,721,464	3,721,464	9,985,565	XX

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stocks)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal Date	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends														
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change In B./A. C.V. (12 + 13 - 14)	16 Total Foreign Exchange Change in B./A. C.V.																			
0399999 - Bonds - U.S. Governments																																		
228188-AC-2	CROWN AMERICAS INC 7.750%		01/05/2006	LEHMAN BROTHERS INC	08/18/2006	Tax Free Exchange	110,000	113,850	113,635	113,635		(215)						6,394	1,231															
268766-CB-6	EOP OPERATING LP 4.650%		03/03/2006	BEAR STERNS & CO	06/08/2006	JBS SECURITIES	1,000,000	961,310	957,110	963,337		2,027					(6,227)	32,550	20,279															
338032-BB-0	FISHER SCIENTIFIC INTERNATIONAL		01/26/2006	Tax Free Exchange	05/16/2006	Various	160,000	161,140	158,000	161,109		(32)					(3,109)	3,648	681															
374689-AA-5	GLOBALSTAR INDUSTRIES 8.000%		02/27/2006	MORGAN (J.P.) SECURITIES	09/19/2006	Tax Free Exchange	130,000	131,950	131,868	131,868		(82)						8,215	2,427															
576203-AH-6	MASSEY ENERGY CO 6.875%		07/11/2006	Tax Free Exchange	11/07/2006	Various	340,000	340,450	320,012	340,444		(5)					(20,432)	9,382	1,688															
60467X-AA-5	MIRANT NORTH AMERICA LLC 5.950%		01/12/2006	MORGAN (J.P.) SECURITIES	08/04/2006	Tax Free Exchange	175,000	177,625	177,464	177,464		(161)						7,923	896															
641423-BL-1	NEVADA POWER COMPANY		01/10/2006	MERRILL LYNCH CAPITAL MARKETS	10/19/2006	Tax Free Exchange	65,000	64,832	64,852	64,852		20						2,911																
826418-BG-8	SIERRA PACIFIC FWR 6.000%		03/21/2006	Various	10/19/2006	Tax Free Exchange	1,605,000	1,606,299	1,606,372	1,606,372		73						55,105	268															
843630-AC-4	SOUTHERN STAR CENTRAL CORP		04/10/2006	LEHMAN BROTHERS INC	09/20/2006	Tax Free Exchange	450,000	452,575	452,451	452,451		(124)						13,247																
893570-BV-2	TRANS CONTINENTAL GAS PIPELINE		04/06/2006	Various	10/16/2006	Tax Free Exchange	650,000	652,706	652,612	652,612		(95)						21,378																
893647-AH-0	TRANSIGM INC 7.750% 07/15/14		06/20/2006	BANK OF AMERICA	12/13/2006	Tax Free Exchange	900,000	900,000	900,000	900,000								32,937																
94973V-AA-6	WELLPPOINT INC 5.000% 01/15/11		02/13/2006	DEUTSCHE BANK	11/02/2006	GREENWICH CAPITAL	1,500,000	1,482,255	1,485,450	1,484,681		2,426					769	61,875	7,500															
78572M-AD-7	SABMiller PLC 6.500% 07/01/16		06/27/2006	MORGAN (J.P.) SECURITIES	07/07/2006	JBS SECURITIES	2,000,000	1,995,660	2,016,320	1,995,665		5					20,655	20,655	2,528															
4599999 - Bonds - Industrial and Miscellaneous																																		
6099998	Subtotal Bonds						9,085,000	9,040,652	9,036,146	9,044,490		3,837						(8,344)	258,093	34,970														
6099998																																		
7499999 Totals																																		
7499999																																		
Totals																																		

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part B - Section 3

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Part C - Section 3

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part D - Section 3

NONE

Schedule DB - Part E - Section 1

NONE

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

SCHEDULE E - PART 1 - CASH

[illegible]

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January	(2,837,868)	4. April	(6,994,989)	7. July	(5,385,076)	10. October	(9,522,060)
2. February	(5,080,672)	5. May	(6,196,761)	8. August	(9,016,969)	11. November	(7,597,500)
3. March	(7,453,431)	6. June	(6,319,992)	9. September	(8,518,586)	12. December	(7,638,075)

ANNUAL STATEMENT FOR THE YEAR 2006 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

SCHEDULE E - PART 2 CASH EQUIVALENTS

[illegible]

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits with the State of Domicile For The Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY	Ins code 1314.....	1,329,646	1,299,756		
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. US Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CN					
58. Aggregate Other Alien	OT					
59. Total	XXX	XXX	1,329,646	1,299,756		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 + 5898)(Line 58 above)	XXX	XXX				