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LIFE AND ACCIDENT AND HEALTH COMPANIES —ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2008

OF THE CONDITION AND AFFAIRS OF THE

RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

NAIC Group Code 0004 (Current Period), 0004 (Prior Period) NAIC Company Code 80594 Employer's ID Number 41-0987741

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 (Street and Number), Albany, NY 12203-5326 (City or Town, State and Zip Code)

Main Administrative Office 20 Madison Avenue Extension (Street and Number) Albany, NY 12203-5326 (City or Town, State and Zip Code) 518-869-8613 (Area Code) (Telephone Number)

Mail Address 227 Ameriprise Financial Center (Street and Number or P.O. Box), Minneapolis, MN 55474 (City or Town, State and Zip Code)

Primary Location of Books and Records 20 Madison Avenue Extension (Street and Number) Albany, NY 12203-5326 (City or Town, State and Zip Code) 612-671-3969 (Area Code) (Telephone Number)

Internet Web site Address ameriprise.com

Statutory Statement Contact Jill L. Rickheim (Name) 612-671-3969 (Area Code) (Telephone Number) (Extension)

jill.l.rickheim@ampf.com (E-Mail Address) 612-671-2154 (Fax Number)

OFFICERS

Name	Title	Name	Title
Timothy Vernon Bechtold	President & CEO	Stephen Paul Blaske	Appointed Actuary
Thomas Richard Moore	Secretary	David Kent Stewart	Vice President & Controller

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
ss
County of Hennepin

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 President & CEO	Thomas Richard Moore Secretary	David Kent Stewart Vice President & Controller

Subscribed and sworn to before me this 8th day of May, 2008

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

a. Is this an original filing? Yes [X] No [ ]

b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	1,401,795,656		1,401,795,656	1,423,798,305
2. Stocks:				
2.1 Preferred stocks			0	0
2.2 Common stocks	137,177		137,177	137,177
3. Mortgage loans on real estate:				
3.1 First liens	223,599,374		223,599,374	227,668,694
3.2 Other than first liens			0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5. Cash ($ (5,786,144)), cash equivalents ($ 205,882,119) and short-term investments ($ 0)	200,095,975		200,095,975	199,816,473
6. Contract loans, (including $ ..... premium notes)	35,441,080		35,441,080	35,733,923
7. Other invested assets	0	0	0	0
8. Receivables for securities	159,875		159,875	1,346,952
9. Aggregate write-ins for invested assets	20,635,336	0	20,635,336	15,537,726
10. Subtotals, cash and invested assets (Lines 1 to 9)	1,881,864,473	0	1,881,864,473	1,904,039,250
11. Title plants less $ ..... charged off (for Title insurers only)			0	0
12. Investment income due and accrued	17,689,673		17,689,673	18,503,768
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	174,946	25,967	148,979	178,081
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	618,805		618,805	687,045
13.3 Accrued retrospective premiums			0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	225,538		225,538	0
14.2 Funds held by or deposited with reinsured companies			0	0
14.3 Other amounts receivable under reinsurance contracts	3,397		3,397	3,397
15. Amounts receivable relating to uninsured plans			0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	854,147		854,147	0
16.2 Net deferred tax asset	33,817,135	29,992,166	3,824,969	4,490,041
17. Guaranty funds receivable or on deposit			0	0
18. Electronic data processing equipment and software	43,921	43,921	0	0
19. Furniture and equipment, including health care delivery assets ($)	84,875	84,875	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates			0	0
21. Receivables from parent, subsidiaries and affiliates	4,682,736		4,682,736	907,853
22. Health care ($) and other amounts receivable			0	0
23. Aggregate write-ins for other than invested assets	8,825,173	7,344	8,817,829	8,869,787
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	1,948,884,819	30,154,273	1,918,730,546	1,937,679,222
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,920,449,403		2,920,449,403	3,087,358,019
26. Total (Lines 24 and 25)	4,869,334,222	30,154,273	4,839,179,949	5,025,037,241
DETAILS OF WRITE-INS				
0901. Options (Schedule DB Part A)	18,130,791		18,130,791	14,951,950
0902. Interest Rate Swap (Schedule DB Part C)	2,504,545		2,504,545	585,776
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	20,635,336	0	20,635,336	15,537,726
2301. Bank Owned Life Insurance	5,436,406	7,344	5,429,062	5,381,021
2302. Miscellaneous Assets	1,819,711		1,819,711	1,954,081
2303. Prepaid Reinsurance	882,147		882,147	898,383
2398. Summary of remaining write-ins for Line 23 from overflow page	686,909	0	686,909	636,302
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	8,825,173	7,344	8,817,829	8,869,787

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 1,552,228,097 less $ included in Line 6.3 (including $ 19,173 Modco Reserve)	1,552,228,097	1,588,410,086
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	136,493,045	132,068,229
3. Liability for deposit-type contracts (including $ Modco Reserve)	6,296,744	6,644,726
4. Contract claims:		
4.1 Life	2,791,739	2,355,122
4.2 Accident and health	362,006	376,077
5. Policyholders' dividends $ and coupons $ due and unpaid		0
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including $ Modco)		0
6.2 Dividends not yet apportioned (including $ Modco)		0
6.3 Coupons and similar benefits (including $ Modco)		0
7. Amount provisionally held for deferred dividend policies not included in Line 6		0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 238,997 accident and health premiums	267,686	256,607
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		0
9.2 Provision for experience rating refunds, including $ accident and health experience rating refunds		0
9.3 Other amounts payable on reinsurance, including $ assumed and $ 1,736,185 ceded	1,736,185	376,967
9.4 Interest Maintenance Reserve	11,361,741	11,807,063
10. Commissions to agents due or accrued—life and annuity contracts $ 79,203 accident and health $ 3,773 and deposit-type contract funds $	82,976	113,520
11. Commissions and expense allowances payable on reinsurance assumed		0
12. General expenses due or accrued	3,981,377	5,964,840
13. Transfers to Separate Accounts due or accrued (net) (Including $ (106,385,354) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(108,967,617)	(110,431,203)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(911,272)	(796,509)
15.1 Current federal and foreign income taxes, including $ on realized capital gains (losses)		9,584,562
15.2 Net deferred tax liability		0
16. Unearned investment income	328,790	534,360
17. Amounts withheld or retained by company as agent or trustee	84,448	125,973
18. Amounts held for agents' account, including $ agents' credit balances	94,637	134,927
19. Remittances and items not allocated	3,238,238	2,116,228
20. Net adjustment in assets and liabilities due to foreign exchange rates		0
21. Liability for benefits for employees and agents if not included above		0
22. Borrowed money $ and interest thereon $		0
23. Dividends to stockholders declared and unpaid		0
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	14,327,933	13,890,551
24.2 Reinsurance in unauthorized companies		0
24.3 Funds held under reinsurance treaties with unauthorized reinsurers		0
24.4 Payable to parent, subsidiaries and affiliates		0
24.5 Drafts outstanding		0
24.6 Liability for amounts held under uninsured plans		0
24.7 Funds held under coinsurance		0
24.8 Payable for securities	6,390,992	0
24.9 Capital notes $ and interest thereon $		0
25. Aggregate write-ins for liabilities	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,630,187,745	1,663,532,125
27. From Separate Accounts Statement	2,920,330,102	3,087,228,043
28. Total liabilities (Lines 26 and 27)	4,550,517,847	4,750,760,168
29. Common capital stock	2,000,000	2,000,000
30. Preferred capital stock		0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes		0
33. Gross paid in and contributed surplus	106,644,832	106,636,636
34. Aggregate write-ins for special surplus funds	1,149,904	1,149,904
35. Unassigned funds (surplus)	178,867,366	164,490,533
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		0
36.2 shares preferred (value included in Line 30 $)		0
37. Surplus (total Lines 31 + 32 + 33 + 34 + 35 - 36) (Including $ 119,301 in Separate Accounts Statement)	286,662,102	272,277,073
38. Totals of Lines 29, 30 and 37	288,662,102	274,277,073
39. Totals of Lines 28 and 38	4,839,179,949	5,025,037,241
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	0	0
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Separate accounts surplus special contingency reserve	750,000	750,000
3402. Group life contingency reserve	399,904	399,904
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,149,904	1,149,904

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	146,678,519	172,117,415	691,508,829
2. Considerations for supplementary contracts with life contingencies		0	0
3. Net investment income	27,601,546	28,435,171	110,177,859
4. Amortization of Interest Maintenance Reserve (IMR)	402,432	239,566	1,226,500
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(6,445)	1,649	2,429
6. Commissions and expense allowances on reinsurance ceded		0	0
7. Reserve adjustments on reinsurance ceded	(359)	(950)	629
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,847,145	13,148,645	45,425,858
8.2 Charges and fees for deposit-type contracts		0	0
8.3 Aggregate write-ins for miscellaneous income	3,167,194	133,913	12,246,271
9. Totals (Lines 1 to 8.3)	189,690,032	214,075,409	860,588,375
10. Death benefits	4,250,196	4,456,600	14,919,288
11. Matured endowments (excluding guaranteed annual pure endowments)		0	0
12. Annuity benefits	18,144,261	16,212,759	63,257,363
13. Disability benefits and benefits under accident and health contracts	1,633,475	1,292,207	5,359,639
14. Coupons, guaranteed annual pure endowments and similar benefits		0	0
15. Surrender benefits and withdrawals for life contracts	113,727,983	117,371,185	478,378,402
16. Group conversions		0	0
17. Interest and adjustments on contract or deposit-type contract funds	506,934	497,056	1,832,882
18. Payments on supplementary contracts with life contingencies		0	0
19. Increase in aggregate reserves for life and accident and health contracts	(32,561,856)	(48,764,862)	(138,719,629)
20. Totals (Lines 10 to 19)	105,700,993	91,064,945	425,027,945
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	7,137,293	7,762,943	31,495,391
22. Commissions and expense allowances on reinsurance assumed		0	0
23. General insurance expenses	10,379,471	8,769,166	32,333,829
24. Insurance taxes, licenses and fees, excluding federal income taxes	(475,792)	950,538	3,405,514
25. Increase in loading on deferred and uncollected premiums	15,925	45,560	311,864
26. Net transfers to or (from) Separate Accounts net of reinsurance	58,161,581	87,168,604	303,595,906
27. Aggregate write-ins for deductions	1,444,332	1,571,353	6,356,381
28. Totals (Lines 20 to 27)	182,363,803	197,333,109	802,526,830
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	7,326,229	16,742,300	58,061,545
30. Dividends to policyholders		0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	7,326,229	16,742,300	58,061,545
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	4,385,421	4,714,947	24,136,462
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains (losses) (Line 31 minus Line 32)	2,940,808	12,027,353	33,925,083
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 109,382 (excluding taxes of $ 23,095 transferred to the IMR)	246,029	124,205	101,915
35. Net income (Line 33 plus Line 34)	3,186,837	12,151,558	34,026,998
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	274,277,073	331,527,770	331,527,770
37. Net income (Line 35)	3,186,837	12,151,558	34,026,998
38. Change in net unrealized capital gains (losses) less capital gains tax of $ 1,105,429	2,052,938	(2,454,378)	(115,176)
39. Change in net unrealized foreign exchange capital gain (loss)		0	0
40. Change in net deferred income tax	3,503,641	1,531,918	1,604,651
41. Change in nonadmitted assets	(3,066,149)	(1,929,000)	(2,999,461)
42. Change in liability for reinsurance in unauthorized companies		0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease		0	0
44. Change in asset valuation reserve	(437,382)	862,363	2,740,124
45. Change in treasury stock		0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	4,231	0	(32,786)
47. Other changes in surplus in Separate Accounts Statement	(4,231)	0	32,786
48. Change in surplus notes		0	0
49. Cumulative effect of changes in accounting principles		0	0
50. Capital changes:			
50.1 Paid in		0	0
50.2 Transferred from surplus (Stock Dividend)		0	0
50.3 Transferred to surplus		0	0
51. Surplus adjustment:			
51.1 Paid in	8,196	0	19,378
51.2 Transferred to capital (Stock Dividend)		0	0
51.3 Transferred from capital		0	0
51.4 Change in surplus as a result of reinsurance		0	0
52. Dividends to stockholders		0	(83,000,000)
53. Aggregate write-ins for gains and losses in surplus	9,136,948	(2,663,484)	(9,527,211)
54. Net change in capital and surplus for the year (Lines 37 through 53)	14,385,029	7,498,977	(57,250,697)
55. Capital and surplus, as of statement date (Lines 36 + 54)	288,662,102	339,026,747	274,277,073
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	3,167,194	133,913	12,246,271
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. TOTALS (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,167,194	133,913	12,246,271
2701. Purchase Payment Credits	1,134,454	1,343,086	5,584,710
2702. Experience Rating Refunds	214,509	224,100	760,814
2703. Increase in amounts held for agents' accounts		4,167	10,857
2798. Summary of remaining write-ins for Line 27 from overflow page	95,369	0	0
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,444,332	1,571,353	6,356,381
5301. Prior period adjustments	9,136,948	(2,663,484)	(9,527,211)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	9,136,948	(2,663,484)	(9,527,211)

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	146,769,411	691,381,996
2. Net investment income	29,175,796	117,831,122
3. Miscellaneous income	15,014,339	57,670,422
4. Total (Lines 1 to 3)	190,959,546	866,883,540
5. Benefits and loss related payments	135,902,299	561,193,427
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	56,697,995	317,057,936
7. Commissions, expenses paid and aggregate write-ins for deductions	20,614,074	71,823,218
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	5,788,368	17,613,304
10. Total (Lines 5 through 9)	219,002,736	967,687,885
11. Net cash from operations (Line 4 minus Line 10)	(28,043,190)	(100,804,345)
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	41,174,446	438,225,225
12.2 Stocks	0	0
12.3 Mortgage loans	4,069,320	39,048,798
12.4 Real estate	0	0
12.5 Other invested assets	0	1,000,000
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,136,966	0
12.7 Miscellaneous proceeds	8,599,470	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	55,980,202	478,274,023
13. Cost of investments acquired (long-term only):		
13.1 Bonds	19,825,000	74,488,260
13.2 Stocks	0	0
13.3 Mortgage loans	0	8,889,203
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	5,097,610	16,311,894
13.7 Total investments acquired (Lines 13.1 to 13.6)	24,922,610	99,689,357
14. Net increase (or decrease) in contract loans and premium notes	(292,843)	1,897,108
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	31,350,435	376,687,558
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(347,982)	(918,722)
16.5 Dividends to stockholders	0	83,000,000
16.6 Other cash provided (applied)	(2,679,762)	(11,469,689)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(3,027,744)	(95,388,411)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	279,501	180,494,801
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	199,816,475	19,321,673
19.2 End of period (Line 18 plus Line 19.1)	200,095,975	199,816,475

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Industrial Life		0	0
2. Ordinary Life Insurance	17,595,054	17,410,428	67,104,460
3. Ordinary Individual Annuities	121,236,471	144,980,688	587,560,359
4. Credit Life (Group & Individual)		0	0
5. Group Life Insurance	4,148	3,660	12,848
6. Group Annuities	6,807,819	6,949,219	25,290,876
7. A & H - Group		0	0
8. A & H - Credit (Group & Individual)		0	0
9. A & H - Other	5,407,815	5,478,838	21,902,804
10. Aggregate of All Other Lines of Business	0	0	0
11. Subtotal	151,051,307	174,822,833	701,871,347
12. Deposit-Type Contracts	12,624	135,318	560,910
13. Total	151,063,931	174,958,151	702,432,257
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. **Summary of Significant Accounting Policies**
No significant change

2. **Accounting Changes and Corrections of Errors**
Subsequent to filing the 2007 annual statement, it was determined that RiverSource Life Insurance Co. of New York ("RiverSource Life of NY" or "the Company") was incorrectly allocated its share of alternative minimum tax. In the first quarter of 2008, the prior year tax allocation was adjusted to reflect the Company's stand-alone liability which resulted in a $7.9 million reduction in the current tax liability. As a result of the decrease in the Company's current tax liability, the tax adequacy reserve was also reduced by $1.2 million. The resulting $9.1 million net increase to surplus is reported as a prior period adjustment in the first quarter of 2008.

3. **Business Combinations and Goodwill**
Not applicable

4. **Discontinued Operations**
Not applicable

5. **Investments**
No significant change

6. **Joint Ventures, Partnerships and Limited Liability Companies**
None

7. **Investment Income**
No significant change

8. **Derivative Instruments**
No significant change

9. **Income Taxes**
A. The components of the net deferred tax asset/liability at September 30, 2007 and December 31, 2006 are as follows:

	March 31, 2008	December 31, 2007
(1) Deferred tax assets (DTA), gross admitted and nonadmitted	$ 35,510,080	$ 32,508,933
(2) Deferred tax liabilities (DTL)	1,692,945	1,090,010
(3) DTA nonadmitted	29,992,166	26,928,882
(4) Net admitted DTA	$ 3,824,969	$ 4,490,041
(5) Decrease in DTA nonadmitted	$ 3,063,284	$ 3,004,350

B. RiverSource Life of NY has no unrecognized DTL.

C. Current income taxes incurred consist of the following:

	March 31, 2008	December 31, 2007
Current year expense	$ 5,074,182	$ 19,466,189
Prior year over-accrual of tax reserves	-	3,111,215
Tax credits	(185,250)	(420,210)
Tax contingency reserve	(394,129)	3,739,483
Current federal income taxes incurred	$ 4,494,803	$ 25,896,677

DTAs	March 31, 2008	December 31, 2007
Reserves	$ 18,269,451	$ 14,979,268
Deferred acquisition costs	16,763,396	16,586,961
Foreign tax credit carryforward	-	396,372
Accrued liabilities	281,228	289,273
Unrealized losses	-	62,018
Other	196,005	195,041
Total gross DTAs	$ 35,510,080	$ 32,508,933
Less: DTAs nonadmitted	29,992,166	26,928,882
Admitted DTAs	$ 5,517,914	$ 5,580,051
DTLs		
Unrealized gains	$ 1,043,411	$ -
Investments	649,534	-
Alternative minimum tax carryforward	-	441,260
Other	-	648,750
Total DTLs	$ 1,692,945	$ 1,090,010
Net admitted DTA	$ 3,824,969	$ 4,490,041

The change in net DTAs is comprised of the following:

	March 31, 2008	December 31, 2007	Change
Gross DTAs	$ 35,510,080	$ 32,508,933	$ 3,001,147
Less: Total DTLs	1,692,945	1,090,010	602,935
Net DTAs in excess of DTLs	$ 33,817,135	$ 31,418,923	$ 2,398,212
Tax effect on unrealized losses			1,105,429
Change in DTAs			$ 3,503,641

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	$ 7,326,229		
Realized capital gains	312,521		
Income before taxes	$ 7,638,750	$ 2,673,563	35.0%
Permanent differences:			
Foreign tax addback	185,250	64,838	0.8%
Adjustment to gross DTA		(44,888)	(0.6)%
Amortization of IMR	(402,432)	(140,851)	(1.8)%
Tax contingency reserve		(394,129)	(5.2)%
Foreign tax credit		(185,250)	(2.4)%
Dividends received deduction	(2,747,615)	(961,665)	(12.6)%
Other	(58,445)	(20,456)	(0.3)%
Total effective tax		$ 991,162	12.9%
Federal and foreign income taxes incurred		$ 4,494,803	58.8%
Change in net deferred income taxes		(3,503,641)	(45.9)%
Total statutory income tax		991,162	12.9%

E. (1) At March 31, 2008, the Company had no operating or capital loss carryforwards.

(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:

2008: $ 4,888,932
2007: $ 22,157,194
2006: $ 15,273,863

F. (1) The Company's return is consolidated with RiverSource Life Insurance 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. Intercompany tax balances are settled quarterly in accordance with the terms of the written agreement.

10. Information Concerning Parent, Subsidiaries and Affiliates

A.-B. No significant change

C. Not applicable

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

	March 31, 2007	December 31, 2007
Receivable from affiliates	$ 4.7 million	$ 0.9 million
Payable to affiliates*	$ 3.9 million	$ 4.6 million

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

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

E. – K. No significant change

11. Debt

None

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change

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

No significant change

14. Contingencies

No significant change

15. Leases

None

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

No significant change

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. Other Items

(1) Sub-prime mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles. Alt-A mortgage lending is the origination of residential mortgage loans to customers who have credit ratings above sub-prime but may not conform to government-sponsored standards. RiverSource Life of NY has exposure to these types of loans only through mortgage-backed and asset-backed securities. The slow down in the U.S. housing market, combined with relaxed underwriting standards by some originators, has recently led to higher delinquency and loss rates for some of these investments. As a part of RiverSource Life of NY's risk management process, an internal rating system is used to assess the likelihood that the Company will not receive all contractual principal and interest payments for these investments. For the investments that are more at risk for impairment, the Company performs an assessment of projected cash flows incorporating assumptions about default rates, prepayment speeds, loss severity, and geographic concentrations to determine if an other-than-temporary impairment should be recognized. Based on this analysis, all contractual payments are expected to be received.

(2) There is no direct exposure to subprime mortgage loans.

NOTES TO FINANCIAL STATEMENTS

(3) Securities with underlying subprime exposure, as of March 31, 2008:

	Actual Cost	Book adjusted carrying value	Fair Value
Asset-backed securities	$ 1,617,710	$ 1,617,335	$ 1,489,175

Alt – A exposure, as of March 31, 2008:

	Actual Cost	Book adjusted carrying value	Fair Value
Mortgage-backed securities	$ 12,453,009	$ 12,318,742	$ 11,141,966

(4) There is no underwriting exposure to subprime mortgage risk.

21. Subsequent Events
None

22. Reinsurance
Effective January 1, 2008 RiverSource Life of NY modified the existing long term care reinsurance agreement and claims administration agreement with Genworth Life Insurance Company (Genworth). The claims services agreement was continued and made part of the reinsurance agreement as an addendum, with Genworth now reinsuring its proportionate share of claims service expense and maintaining its quota share percentage (currently 50%) of loss adjustment reserves. The first quarter statutory pre-tax income impact resulting from the revisions made to these agreements is a decrease to statutory pre-tax income of $1.4 million.

23. Retrospectively Rated Contracts & Contracts Subject to Redetermination
Not applicable

24. Change in Incurred Losses and Loss Adjustment Expenses
Not applicable

25. Intercompany Pooling Arrangements
Not applicable

26. Structured Settlements
Not applicable

27. Health Care Receivables
Not applicable

28. Participating Policies
Not applicable

29. Premium Deficiency Reserves
Not applicable

30. Reserves for Life and Deposit-Type Contracts
No significant change

31. Analysis of Actuarial Reserves and Deposit Liabilities by Withdrawal characteristics
No significant change

32. Premium and Annuity Considerations Deferred and Uncollected
No significant change

33. Separate Accounts
A. No significant change

B. Reconciliation of transfers to (from) Separate Accounts

	March 31, 2008
1. Separate Account transfers	
a. Transfers to Separate Accounts	$ 122,147,973
b. Less: Transfers from Separate Accounts	62,911,217
c. Net transfers to (from) Separate Accounts (a) – (b)	$ 59,236,756
2. Reconciling adjustments	
a. Transfers due to purchase payment credits	$ (1,134,821)
b. Policy loans disbursements	352,337
c. Policy loan repayments	(291,125)
d. Conversion credits	928
e. Other miscellaneous	(2,494)
3. Transfers as Reported in the Summary of Operations of the Life, Accident & Health Quarterly Statement	$ 58,161,581

34. Loss/Claim Adjustment Expenses
No significant change

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

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 [X]

2.2 If yes, date of change: .....

If not previously filed, furnish herewith a certified copy of the instrument as amended.

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

If yes, complete the Schedule Y - Part 1 - organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of 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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] NA [ ]

If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2006

6.2 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

6.3 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

6.4 By what department or departments?

New York State Insurance Department.....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] NA [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with?..... Yes [X] No [ ] NA [ ]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?..... Yes [ ] No [X]

7.2 If yes, give full information:

.....

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 below the names and location (city and state of the main office) of any affiliates regulated by a federal 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
American Enterprise Investment Services	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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 1,072,507

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$	$
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 0
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

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

GENERAL INTERROGATORIES

16. 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 Section 3, III Conducting Examinations, G - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

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

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

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [X]

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

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

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

1 Central Registration Depository	2 Name(s)	3 Address
	RiverSource Investments, LLC	50189 Ameriprise Financial Center Minneapolis, MN 55474

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

17.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

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

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$
1.13 Commercial Mortgages	$ 223,599,374
1.14 Total Mortgages in Good Standing	$ 223,599,374
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$
1.3 Long-Term Mortgages Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$
1.32 Residential Mortgages	$
1.33 Commercial Mortgages	$
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgages Loans in Process of Foreclosure	
1.41 Farm Mortgages	$
1.42 Residential Mortgages	$
1.43 Commercial Mortgages	$
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2)	$ 223,599,374
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

Schedule S

NONE

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Direct Business Only					
		Life Contracts		4	5	6	7
	1	2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	N	5,440	2,250	1,342		9,032	
2. Alaska AK	N	5,238	150	0		5,388	
3. Arizona AZ	N	21,422	122,296	11,775		155,493	
4. Arkansas AR	N	208	2,550	1,028		3,786	
5. California CA	N	274,705	73,047	31,755		379,507	
6. Colorado CO	N	14,137	143,874	2,888		160,899	
7. Connecticut CT	N	328,950	735,199	47,622		1,111,771	
8. Delaware DE	L	8,869	6,705	2,383		17,957	
9. District of Columbia DC	N	4,534	3,855	2,304		10,693	
10. Florida FL	N	316,614	1,505,686	183,536		2,005,836	
11. Georgia GA	N	43,242	24,653	25,326		93,221	
12. Hawaii HI	N	3,739	2,925	3,285		9,949	
13. Idaho ID	N	150	300	0		450	
14. Illinois IL	N	32,359	128,946	6,946		168,251	
15. Indiana IN	N	7,015	265,441	3,338		275,794	
16. Iowa IA	N	2,803	273,578	952		277,333	
17. Kansas KS	N	1,701	69,553	771		72,025	
18. Kentucky KY	N	7,170	840	2,009		10,019	
19. Louisiana LA	N	20,341	6,169	1,688		28,198	
20. Maine ME	N	7,371	2,925	4,531		14,827	
21. Maryland MD	N	64,256	7,305	20,836		92,397	
22. Massachusetts MA	N	91,438	166,349	41,142		298,929	
23. Michigan MI	N	236,417	1,350	2,554		240,321	
24. Minnesota MN	N	30,419	7,164	6,328		43,911	
25. Mississippi MS	N	1,971	0	272		2,243	
26. Missouri MO	N	5,519	1,680	4,585		11,784	
27. Montana MT	N	300	450	624		1,374	
28. Nebraska NE	N	658	0	827		1,485	
29. Nevada NV	N	13,119	13,005	7,456		33,580	
30. New Hampshire NH	N	15,417	128,728	9,114		153,259	
31. New Jersey NJ	N	726,525	978,854	144,306		1,849,685	
32. New Mexico NM	N	14,395	2,125	6,583		23,103	
33. New York NY	L	14,793,853	121,475,931	4,574,513		140,844,297	12,624
34. North Carolina NC	N	106,030	285,417	46,570		438,017	
35. North Dakota ND	L	0	600	0		600	
36. Ohio OH	N	21,989	117,475	2,921		142,385	
37. Oklahoma OK	N	2,217	4,000	1,370		7,587	
38. Oregon OR	N	5,678	1,050	2,912		9,640	
39. Pennsylvania PA	N	98,600	962,211	43,782		1,104,593	
40. Rhode Island RI	N	17,671	750	4,468		22,889	
41. South Carolina SC	N	41,477	38,209	20,367		100,053	
42. South Dakota SD	N	358	180	387		925	
43. Tennessee TN	N	28,053	25,187	3,615		56,855	
44. Texas TX	N	32,279	204,863	11,887		249,029	
45. Utah UT	N	2,571	102,900	662		106,133	
46. Vermont VT	N	39,213	3,891	5,725		48,829	
47. Virginia VA	N	67,371	68,286	23,261		158,918	
48. Washington WA	N	10,491	44,627	3,116		58,234	
49. West Virginia WV	N	4,571	0	557		5,128	
50. Wisconsin WI	N	8,768	891	2,164		11,823	
51. Wyoming WY	N	404	0	0		404	
52. American Samoa AS	N	0	0	0		0	
53. Guam GU	N	0	0	0		0	
54. Puerto Rico PR	N	283	1,000	524		1,807	
55. US Virgin Islands VI	N	261	600	0		861	
56. Northern Mariana Islands MP	N					0	
57. Canada CN	N	1,530	690	2,118		4,338	
58. Aggregate Other Alien OT	XXX	14,542	27,580	754	0	42,876	0
59. Subtotal	(a) 3	17,604,652	128,044,290	5,329,779	0	150,978,721	12,624
90. Reporting entity contributions for employee benefit plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	7,750		118,565		126,315	
94. Aggregate of other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	17,612,402	128,044,290	5,448,344	0	151,105,036	12,624
96. Plus Reinsurance Assumed	XXX					0	
97. Totals (All Business)	XXX	17,612,402	128,044,290	5,448,344	0	151,105,036	12,624
98. Less Reinsurance Ceded	XXX	1,907,054	768	2,427,804		4,335,626	
99. Totals (All Business) less Reinsurance Ceded	XXX	15,705,348	128,043,522	3,020,540	0	146,769,410	12,624
DETAILS OF WRITE-INS							
5801. Alien	XXX	14,542	27,580	754		42,876	
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	14,542	27,580	754	0	42,876	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Insert the number of L responses except for Canada and Other Alien.

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

NONE

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of **NO** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplemental is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		RESPONSE
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Statement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value)be filed with the state of domicile and electronically with the NAIC?	NO

Explanation:

1.

2.

3.

4.

5.

6.

7.

Bar Code:

1. 8 0 5 9 4 2 0 0 8 4 9 0 0 0 0 0 1

2. 8 0 5 9 4 2 0 0 8 3 6 5 0 0 0 0 1

3. 8 0 5 9 4 2 0 0 8 4 4 5 0 0 0 0 1

4. 8 0 5 9 4 2 0 0 8 4 4 6 0 0 0 0 1

5. 8 0 5 9 4 2 0 0 8 4 4 7 0 0 0 0 1

6. 8 0 5 9 4 2 0 0 8 4 4 8 0 0 0 0 1

7. 8 0 5 9 4 2 0 0 8 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

LQ002 Additional Aggregate Lines for Page 02 Line 23.
*ASSETS

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 December 31 Prior Year Net Admitted Assets
2304. Provision for experience rating refund	686,909		686,909	636,302
2397. Summary of remaining write-ins for Line 23 from Page 02	686,909	0	686,909	636,302

LQ004 Additional Aggregate Lines for Page 04 Line 27.
*SUMOPS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Other fees	95,369	0	0
2797. Summary of remaining write-ins for Line 27 from Page 04	95,369	0	0

SCHEDULE A - VERIFICATION

Real Estate

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions		
2.2 Additional investment made after acquisitions		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		0
5. Deduct amounts received on disposals		0
6. Total foreign exchange change in book/adjusted carrying value		0
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	0	0
10. Deduct total nonadmitted amount		0
11. Statement value at end of current period (Line 9 minus Line 10)	0	0

SCHEDULE B – VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	227,668,694	257,828,289
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions		4,900,000
2.2 Additional investment made after acquisitions		3,989,202
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals	4,069,320	39,048,798
8. Deduct amortization of premium and mortgage interest points and commitment fees		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized		0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	223,599,374	227,668,694
12. Deduct total nonadmitted accounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	223,599,374	227,668,694

SCHEDULE BA – VERIFICATION

Other Long Term Invested Assets

NONE

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	1,003,858
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions		0
2.2 Additional investment made after acquisitions		0
3. Capitalized deferred interest and other		
4. Accrual of discount		0
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		0
7. Deduct amounts received on disposals		1,000,000
8. Deduct amortization of premium and depreciation		3,858
9. Total foreign exchange change in book/adjusted carrying value		0
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	0	0
12. Deduct total nonadmitted amounts		0
13. Statement value at end of current period (Line 11 minus Line 12)	0	0

SCHEDULE D – VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	1,423,935,482	1,786,188,940
2. Cost of bonds and stocks acquired	19,825,000	76,979,671
3. Accrual of discount	222,617	1,539,261
4. Unrealized valuation increase (decrease)		(342,872)
5. Total gain (loss) on disposals	312,522	5,371,268
6. Deduct consideration for bonds and stocks disposed of	41,174,446	440,716,642
7. Deduct amortization of premium	1,188,341	5,084,144
8. Total foreign exchange change in book/adjusted carrying value		0
9. Deduct current year's other than temporary impairment recognized	0	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,401,932,834	1,423,935,482
11. Deduct total nonadmitted amounts		0
12. Statement value at end of current period (Line 10 minus Line 11)	1,401,932,834	1,423,935,482

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	1,183,304,233	2,339,248,757	2,371,065,059	(9,822,224)	1,141,665,707	0	0	1,183,304,233
2. Class 2 (a)	338,355,918	19,825,000	9,940,915	12,757,555	360,997,558	0	0	338,355,918
3. Class 3 (a)	64,687,394	0	1,555,950	2,712,252	65,843,696	0	0	64,687,394
4. Class 4 (a)	40,874,977	0	0	(12,087,996)	28,786,981	0	0	40,874,977
5. Class 5 (a)	3,051,682	0	0	7,331,951	10,383,633	0	0	3,051,682
6. Class 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	1,630,274,204	2,359,073,757	2,382,561,924	891,538	1,607,677,575	0	0	1,630,274,204
PREFERRED STOCK								
8. Class 1	0	0	0		0	0	0	0
9. Class 2	0	0	0	0	0	0	0	0
10. Class 3	0	0	0	0	0	0	0	0
11. Class 4	0	0	0	0	0	0	0	0
12. Class 5	0	0	0	0	0	0	0	0
13. Class 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock	1,630,274,204	2,359,073,757	2,382,561,924	891,538	1,607,677,575	0	0	1,630,274,204

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $205,882,119 ; NAIC 2 $0 ; NAIC 3 $0 ; NAIC 4 $0 ; NAIC 5 $0 ; NAIC 6 $0

Schedule DA - Part 1

NONE

Schedule DA - Verification

NONE

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

SCHEDULE E-VERIFICATION

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	206,475,899	26,959,749
2. Cost of cash equivalents	2,339,248,757	7,757,083,552
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	1,857,463	7,083,598
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	2,341,700,000	7,584,651,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	205,882,119	206,475,899
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	205,882,119	206,475,899

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description Of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11-9-10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 Totals																			

NONE

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisitions	Value of Land and Buildings
3399999 Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1795938.38	Keene	NH		04/28/1994	01/29/2008	1,789,413					0		1,789,413	1,789,413			0
0199999 - Mortgages closed by repayment						1,789,413							1,789,413	1,789,413			
0599999 Totals						1,789,413							1,789,413	1,789,413			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
3999999 – Total Unaffiliated								0	0	0	0	XXX
4099999 – Total Affiliated								0	0	0	0	XXX
4199999 Totals								0	0	0	0	XXX

NONE

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
3999999 – Total Unaffiliated																			
4099999 – Total Affiliated																			
4199999 Totals																			

NONE

E03.1

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator [a]
127210-AA-0	CADBURY SCHWEPPES US 144A 3.875% 10/01		01/10/2008	MORGAN (J.P.) SECURITIES		19,825,000	20,000,000	223,889	2FE
4599999 - Total - Bonds - Industrial, Misc.						19,825,000	20,000,000	223,889	XXX
6099997 - Total - Bonds - Part 3						19,825,000	20,000,000	223,889	XXX
6099999 - Total - Bonds						19,825,000	20,000,000	223,889	XXX
6599999 - Total - Preferred Stocks						0	XXX	0	XXX
7299999 - Total - Common Stocks						0	XXX	0	XXX
7399999 - Total - Preferred and Common Stocks						0	XXX	0	XXX
7499999 - Totals						19,825,000	XXX	223,889	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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's (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	NAIC Desig-nation or Market Indicator (a)
3133X9-YQ-7	FEDERAL HOME LOAN BANK 4.890% 12/23/16		03/25/2008	Paydown		190,110	190,110	190,875	190,769	0	(659)	0	(659)	0	190,110	0	0	0	2,098	12/23/2016	1FE
3133XC-WF-6	FEDERAL HOME LOAN BANK 9C-2012 5.000%		03/22/2008	Paydown		51,458	51,458	51,708	51,639	0	(181)	0	(181)	0	51,458	0	0	0	450	08/22/2012	1FE
36202K-DK-8	GINNIE MAEII ARM 8206 6.375% 03/20/17		03/01/2008	Paydown		9,802	9,802	9,611	9,687	0	115	0	115	0	9,802	0	0	0	92	03/20/2017	1
36202K-EN-1	GINNIE MAEII ARM 8241 5.625% 07/20/17		03/01/2008	Paydown		1,393	1,393	1,326	1,344	0	50	0	50	0	1,393	0	0	0	13	07/20/2017	1
36202K-EZ-4	GINNIE MAEII ARM 8252 5.625% 08/20/17		03/01/2008	Paydown		41,106	41,106	40,694	40,812	0	293	0	293	0	41,106	0	0	0	422	08/20/2017	1
36202K-FB-6	GINNIE MAEII ARM 8262 5.625% 09/20/17		03/01/2008	Paydown		4,133	4,133	3,947	3,986	0	146	0	146	0	4,133	0	0	0	39	09/20/2017	1
36202K-FP-5	GINNIE MAEII ARM 8274 5.125% 10/20/17		03/01/2008	Paydown		3,522	3,522	3,492	3,502	0	19	0	19	0	3,522	0	0	0	34	10/20/2017	1
36202K-GA-7	GINNIE MAEII ARM 8293 5.125% 12/20/17		03/01/2008	Paydown		3,063	3,063	3,019	3,030	0	33	0	33	0	3,063	0	0	0	30	12/20/2017	1
36202K-JW-6	GINNIE MAEII ARM 8377 5.625% 07/20/18		03/01/2008	Paydown		1,068	1,068	1,005	1,023	0	45	0	45	0	1,068	0	0	0	10	07/20/2018	1
36202K-KA-2	GINNIE MAEII ARM 8389 5.625% 08/20/18		03/01/2008	Paydown		637	637	608	616	0	21	0	21	0	637	0	0	0	6	08/20/2018	1
36217C-X5-0	GOVERNMENT NATIONAL MORTGAGE A 189800 1		03/01/2008	Paydown		12,659	12,659	13,562	13,309	0	(650)	0	(650)	0	12,659	0	0	0	308	04/15/2017	1
362181-UN-7	GOVERNMENT NATIONAL MORTGAGE A 238289		03/01/2008	Paydown		196	196	193	194	0	2	0	2	0	196	0	0	0	3	06/15/2018	1
362200-ME-4	GOVERNMENT NATIONAL MORTGAGE A 292957		03/01/2008	Paydown		159	159	158	158	0	2	0	2	0	159	0	0	0	3	11/15/2020	1
0399999 - Bonds - U.S. Governments						319,306	319,306	320,198	320,069	0	(764)	0	(764)	0	319,306	0	0	0	3,508	XXX	XXX
105756-AU-4	BRAZIL - FEDERATIVE REPUBLIC O 11.500%	F	03/12/2008	Maturity		300,000	300,000	303,000	300,160	0	(160)	0	(160)	0	300,000	0	0	0	17,250	03/12/2008	3FE
78307A-CZ-4	RUSSIAN FEDERATION - THE 7.500% 03/31/	F	03/31/2008	Redemption 100.0000		3,000	3,000	2,943	3,117	0	(117)	0	(117)	0	3,000	0	0	0	113	03/31/2030	2FE
1799999 - Bonds - States, Territories and Possessions						303,000	303,000	305,943	303,277	0	(277)	0	(277)	0	303,000	0	0	0	17,363	XXX	XXX
31283G-JJ-7	FREDDIE MAC GOLD G00265 6.500% 06/01/1		03/01/2008	Paydown		3,484	3,484	3,209	3,307	0	177	0	177	0	3,484	0	0	0	40	06/01/2014	1
31283G-WK-9	FREDDIE MAC GOLD G00650 7.500% 12/01/2		03/01/2008	Paydown		2,994	2,994	3,012	3,010	0	(17)	0	(17)	0	2,994	0	0	0	41	12/01/2025	1
31283H-J8-9	FREDDIE MAC GOLD G01187 6.500% 09/01/3		03/01/2008	Paydown		20,501	20,501	20,353	20,357	0	144	0	144	0	20,501	0	0	0	267	09/01/2030	1
31287Y-WP-5	FREDDIE MAC GOLD C71554 6.000% 09/01/3		03/01/2008	Paydown		86,027	86,027	89,024	88,918	0	(2,891)	0	(2,891)	0	86,027	0	0	0	1,256	09/01/2032	1
31288F-YP-3	FREDDIE MAC GOLD C77018 5.500% 03/01/3		03/01/2008	Paydown		171,033	171,033	175,028	174,809	0	(3,776)	0	(3,776)	0	171,033	0	0	0	1,482	03/01/2033	1
3128CU-G7-5	FREDDIE MAC GOLD G30222 6.000% 01/01/2		03/01/2008	Paydown		131,682	131,682	134,995	134,756	0	(3,074)	0	(3,074)	0	131,682	0	0	0	1,395	01/01/2023	1
31290K-4Y-2	FREDDIE MAC 555339 9.000% 09/01/11		03/01/2008	Paydown		64	64	64	64	0	1	0	1	0	64	0	0	0	1	09/01/2011	1
31290K-5A-3	FREDDIE MAC 555341 10.000% 06/01/19		03/01/2008	Paydown		238	238	238	238	0	0	0	0	0	238	0	0	0	4	06/01/2019	1
31292G-5P-7	FREDDIE MAC GOLD C00854 7.500% 07/01/2		03/01/2008	Paydown		4	4	4	4	0	0	0	0	0	4	0	0	0	0	07/01/2029	1
31292G-EU-6	FREDDIE MAC GOLD C00147 8.500% 06/01/2		03/01/2008	Paydown		2,958	2,958	3,112	3,094	0	(136)	0	(136)	0	2,958	0	0	0	36	06/01/2022	1
31292G-SM-9	FREDDIE MAC GOLD C00524 7.500% 06/01/2		03/01/2008	Paydown		1,408	1,408	1,428	1,427	0	(19)	0	(19)	0	1,408	0	0	0	16	06/01/2027	1
31292G-ST-4	FREDDIE MAC GOLD C00530 7.500% 07/01/2		03/01/2008	Paydown		6,412	6,412	6,504	6,498	0	(86)	0	(86)	0	6,412	0	0	0	88	07/01/2027	1
31292G-T6-3	FREDDIE MAC GOLD C00573 6.500% 12/01/2		03/01/2008	Paydown		5,381	5,381	5,317	5,319	0	62	0	62	0	5,381	0	0	0	63	12/01/2027	1
31292H-Q4-9	FREDDIE MAC GOLD C01375 6.500% 07/01/3		03/01/2008	Paydown		55,206	55,206	57,250	57,178	0	(1,972)	0	(1,972)	0	55,206	0	0	0	617	07/01/2032	1
31293D-3J-9	FREDDIE MAC GOLD C18001 6.000% 11/01/2		03/01/2008	Paydown		2,417	2,417	2,376	2,378	0	39	0	39	0	2,417	0	0	0	25	11/01/2028	1
31293V-H5-4	FREDDIE MAC GOLD C30252 7.000% 08/01/2		03/01/2008	Paydown		87	87	86	86	0	1	0	1	0	87	0	0	0	1	08/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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's (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	NAIC Desig-nation or Market Indicator (a)
31294C-TF-0	FREDDIE MAC GOLD C35950 7.500% 01/01/3		03/01/2008	Paydown		973	973	956	957	0	16	0	16	0	973	0	0	0	12	01/01/2030	1
31294J-HE-1	FREDDIE MAC GOLD E00229 7.000% 07/01/0		03/01/2008	Paydown		1,462	1,462	1,545	1,466	0	(4)	0	(4)	0	1,462	0	0	0	17	07/01/2008	1
31294J-PT-9	FREDDIE MAC GOLD E00434 7.000% 05/01/1		03/01/2008	Paydown		3,781	3,781	3,733	3,753	0	28	0	28	0	3,781	0	0	0	44	05/01/2011	1
31295V-UB-4	FREDDIE MAC GOLD A00578 9.000% 10/01/2		03/01/2008	Paydown		404	404	424	421	0	(18)	0	(18)	0	404	0	0	0	6	10/01/2020	1
31335H-RM-7	FREDDIE MAC GOLD C90492 6.000% 11/01/2		03/01/2008	Paydown		46,343	46,343	45,582	45,631	0	711	0	711	0	46,343	0	0	0	507	11/01/2021	1
31339L-WR-7	FREDDIE MAC FHLMC..2391 CMO 2391 QR 5.5		03/01/2008	Paydown		685,717	685,717	645,217	671,357	0	14,361	0	14,361	0	685,717	0	0	0	6,525	12/15/2016	1
3133TE-NQ-3	FREDDIE MAC FHLMC..2074 CMO 2074 Z 6.50		03/01/2008	Paydown		143,787	143,787	136,924	139,998	0	3,789	0	3,789	0	143,787	0	0	0	1,886	07/15/2028	1
313401-FJ-5	FREDDIE MAC 160056 9.250% 09/01/08		03/01/2008	Paydown		90	90	89	89	0	1	0	1	0	90	0	0	0	1	09/01/2008	1
31346L-SZ-5	FREDDIE MAC ARM 605036 6.608% 12/01/18		03/01/2008	Paydown		3,850	3,850	3,845	3,838	0	12	0	12	0	3,850	0	0	0	44	12/01/2018	1
31348S-GY-4	FREDDIE MAC ARM 785615 7.070% 07/01/26		03/01/2008	Paydown		120	120	119	119	0	1	0	1	0	120	0	0	0	1	07/01/2026	1
31360Z-BD-5	FANNIE MAE FNMA..88-4 CMO 88-4 TR 749.425		03/01/2008	Paydown		5	5	74	74	0	(69)	0	(69)	0	5	0	0	0	7	12/31/2021	1
31360B-JQ-8	FANNIE MAE 1171 7.750% 05/01/09		03/01/2008	Paydown		320	320	312	317	0	3	0	3	0	320	0	0	0	4	05/01/2009	1
313614-VA-4	FANNIE MAE 50109 10.000% 08/01/18		03/01/2008	Paydown		670	670	669	668	0	2	0	2	0	670	0	0	0	11	08/01/2018	1
313614-W3-9	FANNIE MAE 50166 10.000% 01/01/19		03/01/2008	Paydown		571	571	549	551	0	19	0	19	0	571	0	0	0	10	01/01/2019	1
313614-XS-3	FANNIE MAE 50189 10.000% 05/01/19		03/01/2008	Paydown		511	511	516	515	0	(3)	0	(3)	0	511	0	0	0	8	05/01/2019	1
31361W-AT-4	FANNIE MAE 43218 9.000% 03/01/17		03/01/2008	Paydown		458	458	471	467	0	(8)	0	(8)	0	458	0	0	0	7	03/01/2017	1
31365C-4G-9	FANNIE MAE 124223 8.000% 02/01/22		03/01/2008	Paydown		4,623	4,623	4,553	4,558	0	65	0	65	0	4,623	0	0	0	68	02/01/2022	1
31365D-TD-7	FANNIE MAE 124848 8.000% 05/01/08		03/01/2008	Paydown		171	171	170	170	0	1	0	1	0	171	0	0	0	1	05/01/2008	1
31365D-XC-4	FANNIE MAE 124975 7.500% 08/01/08		03/01/2008	Paydown		684	684	656	677	0	7	0	7	0	684	0	0	0	8	08/01/2008	1
31368H-E5-8	FANNIE MAE 190156 6.000% 11/01/13		03/01/2008	Paydown		9,497	9,497	9,484	9,472	0	24	0	24	0	9,497	0	0	0	117	11/01/2013	1
31368V-NW-8	FANNIE MAE 201205 7.000% 01/01/08		01/01/2008	Paydown		690	690	692	690	0	0	0	0	0	690	0	0	0	4	01/01/2008	1
31369E-NR-6	FANNIE MAE 208400 7.000% 04/01/08		03/01/2008	Paydown		2,479	2,479	2,566	2,474	0	6	0	6	0	2,479	0	0	0	27	04/01/2008	1
31371F-GU-0	FANNIE MAE 250511 6.500% 03/01/26		03/01/2008	Paydown		1,156	1,156	1,123	1,125	0	31	0	31	0	1,156	0	0	0	15	03/01/2026	1
31371F-SJ-2	FANNIE MAE 250821 7.500% 02/01/27		03/01/2008	Paydown		3,966	3,966	3,956	3,955	0	11	0	11	0	3,966	0	0	0	50	02/01/2027	1
31371G-Z9-4	FANNIE MAE 251968 7.000% 09/01/28		03/01/2008	Paydown		2,210	2,210	2,202	2,202	0	8	0	8	0	2,210	0	0	0	29	09/01/2028	1
31371H-DU-9	FANNIE MAE 252215 6.000% 11/01/28		03/01/2008	Paydown		23,773	23,773	23,375	23,394	0	379	0	379	0	23,773	0	0	0	314	11/01/2028	1
31371J-BD-5	FANNIE MAE 253036 7.000% 02/01/30		03/01/2008	Paydown		2,696	2,696	2,604	2,607	0	89	0	89	0	2,696	0	0	0	39	02/01/2030	1
31371K-2W-0	FANNIE MAE 254689 6.000% 03/01/23		03/01/2008	Paydown		105,158	105,158	109,940	109,557	0	(4,399)	0	(4,399)	0	105,158	0	0	0	1,038	03/01/2023	1
31371K-WD-9	FANNIE MAE 254544 6.000% 11/01/22		03/01/2008	Paydown		137,866	137,866	140,882	140,635	0	(2,770)	0	(2,770)	0	137,866	0	0	0	1,400	11/01/2022	1
31373U-M4-6	FANNIE MAE 303779 6.000% 03/01/11		03/01/2008	Paydown		13,952	13,952	13,681	13,801	0	151	0	151	0	13,952	0	0	0	137	03/01/2011	1
31374F-YK-9	FANNIE MAE 313114 7.000% 10/01/26		03/01/2008	Paydown		3,176	3,176	3,121	3,123	0	53	0	53	0	3,176	0	0	0	36	10/01/2026	1
31375Q-G3-2	FANNIE MAE 341418 6.500% 05/01/11		03/01/2008	Paydown		2,438	2,438	2,415	2,421	0	17	0	17	0	2,438	0	0	0	26	05/01/2011	1
31377B-XH-3	FANNIE MAE 372480 7.000% 02/01/27		03/01/2008	Paydown		274	274	268	268	0	6	0	6	0	274	0	0	0	3	02/01/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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's (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	NAIC Desig-nation or Market Indicator (a)
31377T-SG-2	FANNIE MAE 386719 5.259% 12/01/13		03/01/2008	Paydown		19,535	19,535	20,081	19,847	0	(312)	0	(312)	0	19,535	0	0	0	176	12/01/2013	1
31378V-FR-6	FANNIE MAE 409776 6.500% 12/01/27		03/01/2008	Paydown		72	72	71	71	0	1	0	1	0	72	0	0	0	1	12/01/2027	1
31380R-MS-1	FANNIE MAE 447769 6.500% 02/01/29		03/01/2008	Paydown		6,179	6,179	6,142	6,142	0	37	0	37	0	6,179	0	0	0	67	02/01/2029	1
31380U-JP-4	FANNIE MAE 450370 6.500% 01/01/29		03/01/2008	Paydown		33,961	33,961	34,243	34,215	0	(254)	0	(254)	0	33,961	0	0	0	376	01/01/2029	1
31382R-NZ-2	FANNIE MAE 490108 6.500% 03/01/29		03/01/2008	Paydown		15,239	15,239	15,171	15,171	0	68	0	68	0	15,239	0	0	0	183	03/01/2029	1
31384B-SY-3	FANNIE MAE 519035 7.000% 10/01/29		03/01/2008	Paydown		248	248	242	242	0	5	0	5	0	248	0	0	0	3	10/01/2029	1
31384M-A5-1	FANNIE MAE 527528 7.000% 12/01/29		03/01/2008	Paydown		491	491	468	468	0	22	0	22	0	491	0	0	0	5	12/01/2029	1
31384V-P4-8	FANNIE MAE 535143 7.500% 02/01/30		03/01/2008	Paydown		6,106	6,106	5,993	5,996	0	111	0	111	0	6,106	0	0	0	71	02/01/2030	1
31384V-RN-4	FANNIE MAE 535193 7.500% 03/01/30		03/01/2008	Paydown		1,466	1,466	1,447	1,447	0	19	0	19	0	1,466	0	0	0	22	03/01/2030	1
31385P-H5-6	FANNIE MAE 548452 6.500% 12/01/28		03/01/2008	Paydown		1,385	1,385	1,381	1,381	0	4	0	4	0	1,385	0	0	0	15	12/01/2028	1
31385W-TP-4	FANNIE MAE 555058 4.976% 12/01/12		03/01/2008	Paydown		56,222	56,222	56,099	56,088	0	135	0	135	0	56,222	0	0	0	668	12/01/2012	1
31385W-V3-0	FANNIE MAE 555134 6.000% 12/01/32		03/01/2008	Paydown		316,137	316,137	325,177	324,729	0	(8,592)	0	(8,592)	0	316,137	0	0	0	3,366	12/01/2032	1
31385W-VY-2	FANNIE MAE 555131 5.061% 01/01/13		03/01/2008	Paydown		2,472,059	2,472,059	2,529,257	2,500,594	0	(28,531)	0	(28,531)	0	2,472,059	0	0	0	13,574	01/01/2013	1
31386V-2K-5	FANNIE MAE 575078 6.500% 05/01/31		03/01/2008	Paydown		28,135	28,135	27,932	27,935	0	200	0	200	0	28,135	0	0	0	181	05/01/2031	1
31387F-3C-6	FANNIE MAE 583195 6.500% 05/01/31		03/01/2008	Paydown		2,320	2,320	2,281	2,282	0	37	0	37	0	2,320	0	0	0	25	05/01/2031	1
31387J-SA-5	FANNIE MAE 585613 6.500% 05/01/31		03/01/2008	Paydown		4,641	4,641	4,613	4,613	0	28	0	28	0	4,641	0	0	0	47	05/01/2031	1
31387W-2R-7	FANNIE MAE 596684 5.500% 11/01/31		03/01/2008	Paydown		48,226	48,226	47,684	47,701	0	525	0	525	0	48,226	0	0	0	350	11/01/2031	1
31389F-J5-2	FANNIE MAE 624084 5.500% 01/01/32		03/01/2008	Paydown		65,626	65,626	62,488	62,595	0	3,031	0	3,031	0	65,626	0	0	0	431	01/01/2032	1
31390N-5U-2	FANNIE MAE 651659 6.500% 08/01/32		03/01/2008	Paydown		290,329	290,329	300,944	300,528	0	(10,200)	0	(10,200)	0	290,329	0	0	0	3,137	08/01/2032	1
31391L-XK-6	FANNIE MAE 670382 6.000% 09/01/32		03/01/2008	Paydown		145,905	145,905	152,242	151,985	0	(6,081)	0	(6,081)	0	145,905	0	0	0	1,574	09/01/2032	1
31391N-SY-8	FANNIE MAE 672035 6.000% 12/01/32		03/01/2008	Paydown		3,218	3,218	3,349	3,344	0	(126)	0	(126)	0	3,218	0	0	0	32	12/01/2032	1
31391U-2F-1	FANNIE MAE 677674 6.000% 02/01/33		03/01/2008	Paydown		16,093	16,093	16,747	16,721	0	(628)	0	(628)	0	16,093	0	0	0	161	02/01/2033	1
31391U-PT-6	FANNIE MAE 677334 6.000% 01/01/33		03/01/2008	Paydown		14,349	14,349	14,905	14,883	0	(534)	0	(534)	0	14,349	0	0	0	146	01/01/2033	1
31392B-WU-6	FANNIE MAE FNMA..02-4 CMO 4 BC 6.000% 0		03/01/2008	Paydown		336,697	336,697	324,281	331,312	0	5,384	0	5,384	0	336,697	0	0	0	3,529	02/25/2017	1
31392X-KE-7	FREDDIE MAC FHLMC..2523 CMO 2523 GX 5.5		03/01/2008	Paydown		295,258	295,258	307,760	300,429	0	(5,171)	0	(5,171)	0	295,258	0	0	0	2,949	04/01/2014	1
31393G-LU-6	FREDDIE MAC FHLMC..2542 CMO 2542 DM 5.5		03/01/2008	Paydown		298,074	298,074	304,513	300,546	0	(2,472)	0	(2,472)	0	298,074	0	0	0	2,910	09/01/2014	1
31393H-QB-1	FREDDIE MAC FHLMC..2558 CMO 2558 BC 5.0		03/01/2008	Paydown		288,267	288,267	294,663	290,734	0	(2,467)	0	(2,467)	0	288,267	0	0	0	2,529	04/01/2013	1
31393J-LM-8	FREDDIE MAC FHLMC..2557 CMO 2557 QW 5.5		03/01/2008	Paydown		301,606	301,606	311,880	306,104	0	(4,498)	0	(4,498)	0	301,606	0	0	0	2,979	04/01/2016	1
31400H-WF-6	FANNIE MAE 688346 6.000% 03/01/33		03/01/2008	Paydown		24,794	24,794	25,805	25,754	0	(961)	0	(961)	0	24,794	0	0	0	239	03/01/2033	1
31407M-EZ-4	FANNIE MAE 4.892% 08/01/35		03/01/2008	Paydown		50,134	50,134	50,249	50,241	0	(108)	0	(108)	0	50,134	0	0	0	337	08/01/2035	1
38373S-BH-9	GNMA..03-10 2003-10 PD 5.500% 06/20/29		03/01/2008	Paydown		717,582	717,582	745,557	716,500	0	1,082	0	1,082	0	717,582	0	0	0	6,074	03/01/2008	1
38373S-RK-5	GNMA..03-22 2003-22 BH 4.915% 05/16/32		03/01/2008	Paydown		1,576,929	1,576,929	1,655,775	1,599,197	0	(22,264)	0	(22,264)	0	1,576,929	0	0	0	6,625	03/01/2011	1
83162C-PA-5	SBAP..2004-20I 2004-20I 4.990% 09/01/2		03/01/2008	Paydown		487,309	487,309	487,309	487,309	0	0	0	0	0	487,309	0	0	0	12,799	09/01/2024	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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's (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	NAIC Desig-nation or Market Indicator (a)
831641-DT-9	SMALL BUSINESS ADMIN 2004 10A 4.120%		03/01/2008	Paydown		230,869	230,869	230,869	230,869	0	0	0	0	0	230,869	0	0	0	4,743	03/01/2014	1
831641-DX-0	SBIC..05-10A 05-10A 1 5.038% 03/10/15		03/01/2008	Paydown		34,180	34,180	34,180	34,180	0	0	0	0	0	34,180	0	0	0	859	03/10/2015	1
831641-DZ-5	SBIC..05-10B 05-10B 4.941% 09/10/15		03/01/2008	Paydown		25,368	25,368	25,368	25,368	0	0	0	0	0	25,368	0	0	0	625	09/10/2015	1FE
911760-ME-3	VENDEE MORTGAGE TRUST VENDE..99 CMO 1 2D		02/01/2008	Paydown		168,249	168,249	166,113	167,787	0	461	0	461	0	168,249	0	0	0	1,299	12/15/2026	1
B0A0BZ-X2-8	FHA COLLATERAL - MUNI 7.000% 06/01/14		03/01/2008	Paydown		29,923	29,923	28,887	29,416	0	508	0	508	0	29,923	0	0	0	333	06/01/2014	1FE
3199999 - Bonds - Special Revenues						10,106,948	10,106,948	10,286,879	10,187,517	0	(80,568)	0	(80,568)	0	10,106,948	0	0	0	91,174	XXX	XXX
83367#-AB-5	COMMONWEALTH EDISON 7.340% 01/29/13		01/29/2008	Redemption 100.0000		148,869	148,869	148,869	148,869	0	0	0	0	0	148,869	0	0	0	5,463	01/29/2013	2
3899999 - Bonds - Public Utilities						148,869	148,869	148,869	148,869	0	0	0	0	0	148,869	0	0	0	5,463	XXX	XXX
029717-AC-9	TRANE INC 7.375% 02/01/08		02/01/2008	Maturity		2,500,000	2,500,000	2,436,124	2,499,669	0	331	0	331	0	2,500,000	0	0	0	92,186	02/01/2008	2FE
032166-AG-5	AMSOUTH BANK NA 6.450% 02/01/08		02/01/2008	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	64,500	02/01/2008	1FE
07386H-UL-3	BEAR STEARNS ALT-A TRUST BALTA 05-5 24A		03/01/2008	Paydown		10,061	10,061	10,181	10,178	0	(117)	0	(117)	0	10,061	0	0	0	76	07/25/2035	1FE
07386H-VY-4	BALTA..05-7 05-7 2B1 5.680% 09/25/35		03/01/2008	Paydown		490	490	490	490	0	0	0	0	0	490	0	0	0	5	08/01/2035	1FE
07387A-BW-4	BSARM..05-4 05-4 B1 5.145% 08/25/35		03/01/2008	Paydown		969	969	968	968	0	1	0	1	0	969	0	0	0	10	08/25/2035	1FE
12189P-AH-5	BURLINGTON NORTHERN AND SANTA 7.908% 0		01/15/2008	Redemption 100.0000		66,216	66,216	66,216	66,216	0	0	0	0	0	66,216	0	0	0	2,618	01/15/2020	1FE
126650-AW-0	CVS CAREMARK CORP 5.298% 01/11/27		03/10/2008	Redemption 100.0000		44,298	44,298	42,820	42,898	0	1,400	0	1,400	0	44,298	0	0	0	392	01/11/2027	2FE
12667G-5U-3	CWALT..05-43 05-43 1A 5.350% 10/25/35		03/01/2008	Paydown		31,356	31,356	31,486	31,473	0	(117)	0	(117)	0	31,356	0	0	0	276	10/25/2035	1FE
12667G-R6-2	CWALT..05-41 05-41 1A1 2.929% 09/25/35		03/25/2008	Paydown		10,854	10,854	10,854	10,854	0	0	0	0	0	10,854	0	0	0	90	09/25/2035	1FE
126685-AD-8	CWHEL..05-C 05-C 2A 2.998% 07/15/35		03/17/2008	Paydown		23,040	23,040	23,040	23,040	0	0	0	0	0	23,040	0	0	0	177	07/15/2035	1FE
131366-AK-2	CALSTRS TRUST CSTRST..02-C6 ABS 2002-C6 A		03/20/2008	Paydown		28,316	28,316	28,457	28,356	0	(40)	0	(40)	0	28,316	0	0	0	211	11/20/2009	1FE
161505-CW-0	CCMSC..98-2 6.390% 11/18/30		03/01/2008	Paydown		196,981	196,981	199,186	196,581	0	400	0	400	0	196,981	0	0	0	2,377	11/01/2008	1FE
172967-BS-9	CITIGROUP INC 3.500% 02/01/08		02/01/2008	Maturity		1,000,000	1,000,000	994,780	999,906	0	94	0	94	0	1,000,000	0	0	0	17,500	02/01/2008	1FE
177902-AB-9	CITY NATIONAL BANK 6.375% 01/15/08		01/15/2008	Maturity		1,000,000	1,000,000	991,830	999,958	0	42	0	42	0	1,000,000	0	0	0	31,875	01/15/2008	1FE
226091-AF-3	CRESTAR FINANCIAL CORP. 6.500% 01/15/0		01/15/2008	Call 100.0000		1,000,000	1,000,000	998,220	999,991	0	9	0	9	0	1,000,000	0	0	0	32,500	01/15/2008	1FE
31331F-AE-1	FEDERAL EXPRESS CORP 7.150% 09/28/12		03/28/2008	Redemption 100.0000		141,374	141,374	141,374	141,374	0	0	0	0	0	141,374	0	0	0	5,054	09/28/2012	2FE
31331F-AQ-4	FEDERAL EXPRESS CORP 7.850% 01/30/15		01/30/2008	Redemption 100.0000		61,886	61,886	60,891	61,379	0	508	0	508	0	61,886	0	0	0	2,429	01/30/2015	2FE
32051G-QD-0	FHAMS..05-AA6 05-AA6 B1 5.416% 08/25/3		03/01/2008	Paydown		2,986	2,986	3,012	3,000	0	(14)	0	(14)	0	2,986	0	0	0	29	07/01/2035	1FE
33735P-AF-4	FUNBCMT..99-C1 6.070% 10/15/35		03/01/2008	Paydown		253,160	253,160	256,914	252,833	0	327	0	327	0	253,160	0	0	0	3,306	10/01/2008	1FE
361849-ET-5	GMACCMSC..99-C1 6.175% 05/15/33		03/01/2008	Paydown		233,426	233,426	236,964	233,191	0	234	0	234	0	233,426	0	0	0	3,069	01/01/2009	1FE
36228C-CL-5	GSMSC..98-C1 1998-C1 A3 6.135% 10/18/3		03/01/2008	Paydown		1,893,162	1,893,162	2,088,394	1,910,922	0	(17,756)	0	(17,756)	0	1,893,162	0	0	0	20,049	07/01/2008	1FE
41161P-RQ-8	HVMLT..05-8 05-8 2A2A 6.022% 09/19/35		03/01/2008	Paydown		26,863	26,863	27,132	27,129	0	(266)	0	(266)	0	26,863	0	0	0	247	09/19/2035	1FE
41161P-SK-0	HVMLT..05-9 05-9 2A2A 2.876% 06/20/35		03/20/2008	Paydown		15,134	15,134	15,134	15,134	0	0	0	0	0	15,134	0	0	0	106	06/20/2035	1FE
46625M-WW-5	JPMCCMSC..03-CIBC6 4.393% 07/12/37		03/01/2008	Paydown		227,170	227,170	228,302	227,649	0	(479)	0	(479)	0	227,170	0	0	0	1,724	12/01/2012	1FE
49228R-AE-3	KERN RIVER FND CORP 4.893% 04/30/18		03/31/2008	Redemption 100.0000		42,000	42,000	42,005	42,002	0	(2)	0	(2)	0	42,000	0	0	0	343	04/30/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identi-fication	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's (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	NAIC Desig-nation or Market Indicator (a)
52108H-JR-6	LB-UBS COMM MORT TRUST LBUBSCM C2 A2 4		03/11/2008	Paydown		15,806	15,806	16,744	15,958	0	(152)	0	(152)	0	15,806	0	0	0	136	05/11/2009	1FE
5525V0-AJ-5	M & I MARSHALL & ILSLEY BANK 2.900% 08		02/18/2008	Redemption 100.0000		90,909	90,909	87,494	89,295	0	1,614	0	1,614	0	90,909	0	0	0	1,318	08/18/2009	1FE
58983*-CF-4	TTX COMPANY TRAILER TRAIN 32A 9.850% 0		01/29/2008	Redemption 100.0000		79,186	79,186	79,186	79,186	0	0	0	0	0	79,186	0	0	0	3,987	01/29/2010	1
58983*-CG-2	TTX COMPANY TRAILER TRAIN 32B 9.850% 0		01/29/2008	Maturity		40,172	40,172	40,172	40,172	0	0	0	0	0	40,172	0	0	0	1,824	01/29/2008	1
61745M-KG-7	MORGAN STANLEY CAPITAL I MSCI.. 6.210%		03/01/2008	Paydown		315,993	315,993	302,366	314,305	0	1,688	0	1,688	0	315,993	0	0	0	3,103	11/15/2031	1FE
67461F-EA-1	OCCIDENTAL PETROLEUM CORP 8.100% 01/14		01/14/2008	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	26,550	01/14/2008	1FE
69348H-CM-8	PNC MORT ACCEPTANCE CORP PNCMA LT 2000-C		03/01/2008	Paydown		192,575	192,575	224,651	201,287	0	(8,712)	0	(8,712)	0	192,575	0	0	0	2,092	09/01/2010	1FE
80852#-AF-4	SCHWANS FOOD CO /PVT 4.900% 05/13/15		03/13/2008	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	24,500	05/13/2015	2
85375C-AP-6	STANDARD-PACIFIC CORP 6.500% 10/01/08		01/25/2008	Various		1,108,230	1,350,000	1,194,750	1,194,750	0	0	0	0	0	1,194,750	0	(86,520)	(86,520)	27,385	10/01/2008	3FE
85375C-AS-0	STANDARD-PACIFIC CORP 6.500% 08/15/10		02/14/2008	MORGAN (J.P.) SECURITIES		69,075	90,000	61,200	61,200	0	0	0	0	0	61,200	0	7,875	7,875	3,006	08/15/2010	3FE
884103-AA-0	CORDANT TECHNOLOGIES INC 6.625% 03/01/		03/01/2008	Maturity		2,500,000	2,500,000	2,485,575	2,499,677	0	323	0	323	0	2,500,000	0	0	0	82,811	03/01/2008	2FE
907818-BX-5	UNION PACIFIC CORP 6.625% 02/01/08		02/01/2008	Maturity		2,000,000	2,000,000	1,991,040	1,999,900	0	100	0	100	0	2,000,000	0	0	0	66,248	02/01/2008	2FE
907818-CK-2	UNION PACIFIC CORP 6.650% 01/15/11		02/27/2008	UBS SECURITIES		1,054,150	1,000,000	1,104,160	1,043,808	0	(2,319)	0	(2,319)	0	1,041,489	0	12,661	12,661	42,117	01/15/2011	2FE
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007 6.176%		01/02/2008	Redemption 100.0000		83,381	83,381	83,381	83,381	0	0	0	0	0	83,381	0	0	0	2,174	01/02/2031	1FE
908064-AA-6	UNION PLANTERS BANK NATIONAL A 6.500%		03/15/2008	Maturity		1,000,000	1,000,000	1,010,620	1,001,331	0	(1,331)	0	(1,331)	0	1,000,000	0	0	0	32,500	03/15/2008	1FE
91324P-AF-9	UNITEDHEALTH GROUP INCORPORATE 3.300%		01/30/2008	Maturity		6,000,000	6,000,000	5,873,260	5,995,172	0	4,828	0	4,828	0	6,000,000	0	0	0	99,000	01/30/2008	1FE
92922F-UR-7	WASHINGTON MUTUAL WAMU.04-S3 2004S3 1A2		03/01/2008	Paydown		32,224	32,224	32,556	32,426	0	(203)	0	(203)	0	32,224	0	0	0	269	05/01/2015	1FE
939336-X6-5	WASHINGTON MUTUAL WAMU.05-AR1 05-AR1 A2		03/25/2008	Paydown		26,374	26,374	26,374	26,374	0	0	0	0	0	26,374	0	0	0	198	01/25/2045	1FE
98157D-AJ-5	WORLDCOM INC 7.500% 05/15/11		02/26/2008	COMPANY TRADE		378,506	0	0	0	0	0	0	0	0	0	0	378,506	378,506	0	05/15/2011	6
92857W-AC-4	VODAFONE GROUP PLC 3.950% 01/30/08	F	01/30/2008	Maturity		500,000	500,000	510,115	500,211	0	(211)	0	(211)	0	500,000	0	0	0	9,875	01/30/2008	1FE
G6843#-AC-1	P&O PRINCESS CRUISES PLC 6.540% 02/16/	F	02/16/2008	Maturity		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	16,350	02/16/2008	1
4599999 - Bonds - Industrial and Miscellaneous						30,296,323	30,126,362	30,058,418	30,003,624	0	(19,820)	0	(19,820)	0	29,983,801	0	312,522	312,522	726,592	XXX	XXX
6099997 - Bonds - Part 4						41,174,446	41,004,485	41,120,307	40,963,356	0	(101,429)	0	(101,429)	0	40,861,924	0	312,522	312,522	844,100	XXX	XXX
6099999 - Total - Bonds						41,174,446	41,004,485	41,120,307	40,963,356	0	(101,429)	0	(101,429)	0	40,861,924	0	312,522	312,522	844,100	XXX	XXX
6599999 - Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
7299999 - Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
7399999 - Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
7499999 Totals						41,174,446	XXX	41,120,307	40,963,356	0	(101,429)	0	(101,429)	0	40,861,924	0	312,522	312,522	844,100	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
PURCHASED CALL OPTION	555	06/29/2010	2805	11/29/2007	Barclays Bank PLC	23,854	23,854		(69,877)	(69,877)			
PURCHASED CALL OPTION	199	06/29/2010	2876	11/29/2007	Barclays Bank PLC	7,626	7,626		(54,612)	(54,612)			
PURCHASED CALL OPTION	7,000	11/30/2012	3454	11/29/2007	Credit Suisse FB International	0	0		(1,320,046)	(1,320,046)			
PURCHASED CALL OPTION	8,000	11/30/2017	8411	11/29/2007	Goldman Sachs International	0	0		(720,531)	(720,531)			
0399999 - Subtotal - Call Options - Other Derivative Transactions						31,480	31,480	XXX	(2,165,066)	(2,165,066)			
0499999 - Subtotal - Call Options						31,480	31,480	XXX	(2,165,066)	(2,165,066)			
PURCHASED PUT OPTION	18,000	11/30/2012	1380	11/29/2007	Credit Suisse FB International	0	0		322,315	322,315			
PURCHASED PUT OPTION	10,303	06/29/2016	1987	11/29/2007	Goldman Sachs International	178,950	178,950		365,917	365,917			
PURCHASED PUT OPTION	2,584	06/29/2016	1940	11/29/2007	Goldman Sachs International	42,800	42,800		87,338	87,338			
PURCHASED PUT OPTION	5,548	06/29/2017	2104	11/29/2007	Goldman Sachs International	99,680	99,680		186,844	186,844			
PURCHASED PUT OPTION	1,391	06/29/2017	2057	11/29/2007	Goldman Sachs International	24,000	24,000		44,095	44,095			
PURCHASED PUT OPTION	17,000	11/30/2017	1268	11/29/2007	Goldman Sachs International	0	0		(125,542)	(125,542)			
PURCHASED PUT OPTION	5,782	06/15/2023	1383	03/22/2007	Goldman Sachs International	935,732	935,732		1,321,789	1,321,789			
PURCHASED PUT OPTION	15,440	09/15/2023	1336	03/22/2007	Goldman Sachs International	1,991,457	1,991,457		2,764,450	2,764,450			
PURCHASED PUT OPTION	9,095	09/15/2023	1383	03/22/2007	Goldman Sachs International	1,482,331	1,482,331		1,993,152	1,993,152			
PURCHASED PUT OPTION	15,170	12/15/2023	1358	03/22/2007	Goldman Sachs International	2,002,338	2,002,338		2,687,069	2,687,069			
PURCHASED PUT OPTION	7,262	12/15/2023	1383	03/22/2007	Goldman Sachs International	1,195,043	1,195,043		1,555,296	1,555,296			
PURCHASED PUT OPTION	8,320	03/15/2024	1383	03/22/2007	Goldman Sachs International	1,357,212	1,357,212		1,743,991	1,743,991			
PURCHASED PUT OPTION	10,170	05/31/2024	1541	06/27/2007	Goldman Sachs International	1,496,445	1,496,445		2,124,764	2,124,764			
PURCHASED PUT OPTION	8,038	06/17/2024	1383	03/22/2007	Goldman Sachs International	1,340,042	1,340,042		1,841,849	1,841,849			
PURCHASED PUT OPTION	14,511	09/03/2024	1651	09/27/2007	Goldman Sachs International	2,848,125	2,848,125		3,382,530	3,382,530			
0799999 - Subtotal - Put Options - Other Derivative Transactions						14,994,155	14,994,155	XXX	20,295,857	20,295,857			
0899999 - Subtotal - Put Options						14,994,155	14,994,155	XXX	20,295,857	20,295,857			
2599999 - Subtotal - Hedging Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions						15,025,635	15,025,635	XXX	18,130,791	18,130,791			
9999999 - Totals						15,025,635	15,025,635	XXX	18,130,791	18,130,791			

SCHEDULE DB - PART B - SECTION 1

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
NONE													
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP - 3M LIBOR	14,000,000	07/02/2012	-5.56%	07/02/2007	Goldman Sachs International				(1,360,030)	(1,360,030)			(28,084)	14,440
INT RATE SWAP - 3M LIBOR	5,000,000	09/28/2012	-4.93%	09/28/2007	Goldman Sachs International				(366,105)	(366,105)			(1,627)	5,300
INT RATE SWAP - 3M LIBOR	5,000,000	12/03/2012	-4.21%	12/03/2007	Goldman Sachs International				(209,161)	(209,161)			3,909	5,405
INT RATE SWAP - 3M LIBOR	20,000,000	03/26/2017	5.10%	03/26/2007	Goldman Sachs International				1,745,972	1,745,972			17,131	29,981
INT RATE SWAP - 3M LIBOR	20,000,000	07/02/2017	-5.74%	07/02/2007	Goldman Sachs International				(2,720,701)	(2,720,701)			(47,483)	30,423
INT RATE SWAP - 3M LIBOR	8,000,000	12/03/2017	4.60%	12/03/2007	Goldman Sachs International				355,763	355,763			1,724	12,442
INT RATE SWAP - 3M LIBOR	8,000,000	07/02/2027	5.86%	07/02/2007	Goldman Sachs International				1,367,253	1,367,253			21,543	17,552
INT RATE SWAP - 3M LIBOR	5,000,000	09/28/2027	5.50%	09/28/2007	Goldman Sachs International				621,866	621,866			8,802	11,038
INT RATE SWAP - 3M LIBOR	7,000,000	12/03/2027	4.87%	12/03/2007	Goldman Sachs International				282,910	282,910			6,182	15,525
INT RATE SWAP - 3M LIBOR	9,000,000	07/02/2037	5.88%	07/02/2007	Goldman Sachs International				1,790,751	1,790,751			24,506	24,340
INT RATE SWAP - 3M LIBOR	5,000,000	09/28/2037	5.53%	09/28/2007	Goldman Sachs International				715,535	715,535			9,096	13,577
INT RATE SWAP - 3M LIBOR	7,000,000	12/03/2037	4.90%	12/03/2007	Goldman Sachs International				280,492	280,492			6,620	19,066
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX	2,504,545	2,504,545			22,319	199,089
0899999 - Subtotal - Swaps								XXX	2,504,545	2,504,545			22,319	199,089
2599999 - Subtotal - Hedging Transactions								XXX						
2799999 - Subtotal - Other Derivative Transactions								XXX	2,504,545	2,504,545			22,319	199,089
9999999 - Totals								XXX	2,504,545	2,504,545			22,319	199,089

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open at Current Statement Date

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
S&P 500 FUT	3	06/19/2008	983,487	993,000	9,513	03/13/2008	CME		9,513			54,000
0399999 - Subtotal - Long Futures - Other Derivative Transactions			983,487	993,000	9,513	XXX	XXX		9,513			54,000
0499999 - Subtotal - Long Futures			983,487	993,000	9,513	XXX	XXX		9,513			54,000
S&P 500 FUT	42	06/19/2008	13,768,506	13,902,000	(133,494)	03/13/2008	CME		(133,494)			756,000
0799999 - Subtotal - Short Futures - Other Derivative Transactions			13,768,506	13,902,000	(133,494)	XXX	XXX		(133,494)			756,000
0899999 - Subtotal - Short Futures			13,768,506	13,902,000	(133,494)	XXX	XXX		(133,494)			756,000
2599999 - Subtotal - Hedging Transactions						XXX	XXX					
2799999 - Subtotal - Other Derivative Transactions			14,751,993	14,895,000	(123,981)	XXX	XXX		(123,981)			810,000
9999999 - Totals			14,751,993	14,895,000	(123,981)	XXX	XXX		(123,981)			810,000

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Wells Fargo Bank	Minneapolis, MN				5,811,736	388,890	874,398	XXX
Chase Manhattan Bank	New York, NY				(8,407,194)	(9,403,612)	(6,660,542)	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories	XXX	XXX						XXX
0199999 Totals - Open Depositories	XXX	XXX			(2,595,458)	(9,014,722)	(5,786,144)	XXX
0399999 Total Cash on Deposit	XXX	XXX			(2,595,458)	(9,014,722)	(5,786,144)	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999 Total Cash	XXX	XXX			(2,595,458)	(9,014,722)	(5,786,144)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
FANNIE MAE		01/31/2008	2.701	04/09/2008	16,090,519	0	72,293
2599999 - Special Revenue - Issuer Obligations					16,090,519	0	72,293
3199999 - Total - Special Revenue Bonds					16,090,519	0	72,293
ABCP - ALPINE SECURITIZATION		03/28/2008	2.902	04/07/2008	19,990,330	0	6,441
ABCP - PARK AVENUE RECEIVABLES		03/31/2008	3.100	04/01/2008	28,600,000	0	2,463
DANSKE CORP		03/25/2008	2.642	04/03/2008	24,996,332	0	12,831
ALLIED IRISH BANKS NORTH AMERI		03/28/2008	2.675	06/13/2008	6,365,469	0	1,881
ABCP-AMSTERDAM FUNDING CORP		03/11/2008	3.078	04/10/2008	6,395,079	0	11,453
BARCLAYS US FUNDING CORP		01/11/2008	4.038	04/04/2008	5,798,049	0	52,182
ABCP - BRYANT PARK FUNDING LLC		03/31/2008	3.100	04/01/2008	3,300,000	0	284
ABCP - CAFCO LLC		02/26/2008	3.273	04/11/2008	6,394,186	0	20,266
FORTIS FUNDING LLC		03/31/2008	2.696	04/30/2008	6,386,131	0	477
ABCP - GEMINI SECURITIZATION C		02/29/2008	3.320	04/02/2008	6,299,419	0	18,534
GOLDMAN SACHS GROUP INC/THE		03/17/2008	2.407	04/28/2008	6,388,468	0	6,388
MORGAN STANLEY		02/01/2008	3.122	04/24/2008	6,387,259	0	33,001
NATIONAL AUSTRALIA FUNDING - D		03/24/2008	2.337	05/09/2008	6,384,251	0	3,306
ABCP-OLD LINE FUNDING CORP		03/20/2008	2.737	04/25/2008	6,388,342	0	5,813
ABCP - THAMES ASSET GLOBAL SEC		03/13/2008	3.008	04/14/2008	6,393,056	0	10,122
TORONTO DOMINION HOLDINGS USA		03/26/2008	2.642	05/27/2008	6,373,805	0	2,794
ABCP - WINDMILL FUNDING CORP		03/05/2008	3.280	04/08/2008	6,395,921	0	15,686
DANSKE CORP		03/19/2008	2.550	04/18/2008	6,392,301	0	5,875
KREDIETBANK NA FIN		03/18/2008	2.375	04/16/2008	6,393,674	0	5,893
NORDEA N.A		03/07/2008	2.873	05/05/2008	6,382,678	0	12,677
SVENSKA HANDELSBANKEN INC		02/06/2008	3.015	04/07/2008	5,897,036	0	27,028
UBS FINANCE/DELAWARE		02/19/2008	3.036	04/23/2008	5,489,814	0	19,342
3999999 - Industrial and Miscellaneous - Issuer Obligations					189,791,600	0	274,737
4599999 - Total - Industrial and Miscellaneous Bonds					189,791,600	0	274,737
5499999 - Total - Issuer Obligations					205,882,119	0	347,030
5599999 - Total - Single Class Mortgaged-Backed/Asset-Backed Securities					0	0	0
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities					0	0	0
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities					0	0	0
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities					0	0	0
5999999 - Other Multi-Class Commercial Mortgage Backed/Asset-Backed Securities					0	0	0
6099999 - Total - Bonds					205,882,119	0	347,030
8799999 Totals					205,882,119	0	347,030