



LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

**ANNUAL STATEMENT**  
**FOR THE YEAR ENDED DECEMBER 31, 2005**  
OF THE CONDITION AND AFFAIRS OF THE  
**IDS LIFE INSURANCE COMPANY OF NEW YORK**

|                                       |                                 |                |                                            |            |                                            |            |
|---------------------------------------|---------------------------------|----------------|--------------------------------------------|------------|--------------------------------------------|------------|
| NAIC Group Code                       | 0004                            | 0004           | NAIC Company Code                          | 80594      | Employer's ID Number                       | 41-0987741 |
|                                       | (Current Period)                | (Prior Period) |                                            |            |                                            |            |
| Organized under the Laws of           | New York                        |                | State of Domicile or Port of Entry         | New York   |                                            |            |
| Country of Domicile                   | United States of America        |                |                                            |            |                                            |            |
| Incorporated/Organized                | 07/10/1972                      |                | Commenced Business                         | 10/25/1972 |                                            |            |
| Statutory Home Office                 | 20 MADISON AVENUE EXTENSION     |                | ALBANY, NY 12203-5326                      |            |                                            |            |
|                                       | (Street and Number)             |                | (City or Town, State and Zip Code)         |            |                                            |            |
| Main Administrative Office            | 20 MADISON AVENUE EXTENSION     |                | ALBANY, NY 12203-5326                      |            | 518-869-8613                               |            |
|                                       | (Street and Number)             |                | (City or Town, State and Zip Code)         |            | (Area Code) (Telephone Number)             |            |
| Mail Address                          | 227 AMERIPRISE FINANCIAL CENTER |                | MINNEAPOLIS, MN 55474                      |            |                                            |            |
|                                       | (Street and Number or P.O. Box) |                | (City or Town, State and Zip Code)         |            |                                            |            |
| Primary Location of Books and Records | 20 MADISON AVENUE EXTENSION     |                | ALBANY, NY 12203-5326                      |            | 612-671-3969                               |            |
|                                       | (Street and Number)             |                | (City or Town, State and Zip Code)         |            | (Area Code) (Telephone Number)             |            |
| Internet Website Address              | N/A                             |                |                                            |            |                                            |            |
| Statutory Statement Contact           | Jill L. Rickheim                |                | 612-671-3969                               |            |                                            |            |
|                                       | (Name)                          |                | (Area Code) (Telephone Number) (Extension) |            |                                            |            |
|                                       | jill.l.rickheim@ampf.com        |                | 612-671-2154                               |            |                                            |            |
|                                       | (E-mail Address)                |                | (FAX Number)                               |            |                                            |            |
| Policyowner Relations Contact         | 20 MADISON AVENUE EXTENSION     |                | ALBANY, NY 12203-5326                      |            | 518-869-8613                               |            |
|                                       | (Street and Number)             |                | (City or Town, State and Zip Code)         |            | (Area Code) (Telephone Number) (Extension) |            |

**OFFICERS**

| Name                    | Title                               | Name               | Title                       |
|-------------------------|-------------------------------------|--------------------|-----------------------------|
| Timothy Vernon Bechtold | President & Chief Executive Officer | David Kent Stewart | Vice President & Controller |
| Paul Roberts Johnston   | Secretary                           | Joseph John Rao #  | Appointed Actuary           |

**OTHER OFFICERS**

|                       |                                          |                       |                                       |
|-----------------------|------------------------------------------|-----------------------|---------------------------------------|
| Gumer Cruz Alvero     | Vice President - Annuities               | Walter Stanley Berman | Vice President & Treasurer            |
| Maureen Ann Buckley   | Vice President & Chief Operating Officer | Richard Norman Bush # | Senior Vice President - Corporate Tax |
| Lorraine Rose Hart    | Vice President - Investments             | Michelle Marie Keeley | Vice President - Investments          |
| Thomas William Murphy | Vice President - Investments             |                       |                                       |

**DIRECTORS OR TRUSTEES**

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

State of .....Minnesota.....

County of .....Hennepin..... **SS**

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

Timothy Vernon Bechtold  
President & Chief Executive Officer

Paul Roberts Johnston  
Secretary

David Kent Stewart  
Vice President & Controller

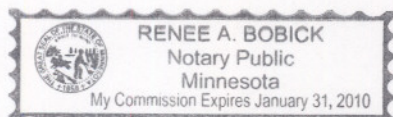
a. Is this an original filing? Yes [ X ] No [ ]

b. If no,

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

Subscribed and sworn to before me this  
15th day of February, 2006

Renee A. Bobick, Notary Public - Minnesota  
January 31, 2010



ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

ASSETS

|                                                                                                                                                                                | Current Year  |                    |                                      | Prior Year             |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|--------------------|--------------------------------------|------------------------|
|                                                                                                                                                                                | 1             | 2                  | 3                                    | 4                      |
|                                                                                                                                                                                | Assets        | Nonadmitted Assets | Net Admitted Assets<br>(Cols. 1 - 2) | Net Admitted<br>Assets |
| 1. Bonds (Schedule D).....                                                                                                                                                     | 1,345,118,858 |                    | 1,345,118,858                        | 1,328,537,555          |
| 2. Stocks (Schedule D):                                                                                                                                                        |               |                    |                                      |                        |
| 2.1 Preferred stocks .....                                                                                                                                                     |               |                    |                                      | 19,952,480             |
| 2.2 Common stocks .....                                                                                                                                                        | 137,177       |                    | 137,177                              | 137,177                |
| 3. Mortgage loans on real estate (Schedule B):                                                                                                                                 |               |                    |                                      |                        |
| 3.1 First liens .....                                                                                                                                                          | 170,673,259   |                    | 170,673,259                          | 168,515,105            |
| 3.2 Other than first liens .....                                                                                                                                               |               |                    |                                      |                        |
| 4. Real estate (Schedule A):                                                                                                                                                   |               |                    |                                      |                        |
| 4.1 Properties occupied by the company (less<br>\$ ..... encumbrances).....                                                                                                    |               |                    |                                      |                        |
| 4.2 Properties held for the production of income<br>(less \$ ..... encumbrances) .....                                                                                         |               |                    |                                      |                        |
| 4.3 Properties held for sale (less<br>\$ ..... encumbrances) .....                                                                                                             |               |                    |                                      |                        |
| 5. Cash (\$ ..... (6,807,564) , Schedule E, Part 1), cash equivalents<br>(\$ .....35,048,494 , Schedule E, Part 2) and short-term<br>investments (\$ ..... , Schedule DA)..... | 28,240,930    |                    | 28,240,930                           | 25,175,495             |
| 6. Contract loans, (including \$ .....premium notes)                                                                                                                           | 31,506,342    | 579                | 31,505,763                           | 30,769,062             |
| 7. Other invested assets (Schedule BA) .....                                                                                                                                   |               |                    |                                      |                        |
| 8. Receivables for securities .....                                                                                                                                            | 65,646        |                    | 65,646                               | 9,815                  |
| 9. Aggregate write-ins for invested assets .....                                                                                                                               |               |                    |                                      |                        |
| 10. Subtotals, cash and invested assets (Lines 1 to 9) .....                                                                                                                   | 1,575,742,212 | 579                | 1,575,741,633                        | 1,573,096,689          |
| 11. Title plants less \$ .....charged off (for Title insurers<br>only).....                                                                                                    |               |                    |                                      |                        |
| 12. Investment income due and accrued .....                                                                                                                                    | 16,605,327    |                    | 16,605,327                           | 17,178,905             |
| 13. Premiums and considerations:                                                                                                                                               |               |                    |                                      |                        |
| 13.1 Uncollected premiums and agents' balances in the course of<br>collection .....                                                                                            | 190,821       | 35,840             | 154,981                              | 177,914                |
| 13.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....earned<br>but unbilled premium).....                       | 887,391       |                    | 887,391                              | 1,027,292              |
| 13.3 Accrued retrospective premium.....                                                                                                                                        |               |                    |                                      |                        |
| 14. Reinsurance:                                                                                                                                                               |               |                    |                                      |                        |
| 14.1 Amounts recoverable from reinsurers .....                                                                                                                                 | 159,267       |                    | 159,267                              | 1,088,314              |
| 14.2 Funds held by or deposited with reinsured companies .....                                                                                                                 |               |                    |                                      |                        |
| 14.3 Other amounts receivable under reinsurance contracts .....                                                                                                                | (25,490)      |                    | (25,490)                             | (3,172)                |
| 15. Amounts receivable relating to uninsured plans .....                                                                                                                       |               |                    |                                      |                        |
| 16.1 Current federal and foreign income tax recoverable and interest thereon .....                                                                                             | 2,923,212     |                    | 2,923,212                            | 1,381,266              |
| 16.2 Net deferred tax asset.....                                                                                                                                               | 27,918,156    | 24,632,436         | 3,285,720                            | 2,161,358              |
| 17. Guaranty funds receivable or on deposit .....                                                                                                                              | 305,543       |                    | 305,543                              | 305,543                |
| 18. Electronic data processing equipment and software .....                                                                                                                    |               |                    |                                      |                        |
| 19. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....                                                                                        | 128,100       | 128,100            |                                      |                        |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                                               |               |                    |                                      |                        |
| 21. Receivables from parent, subsidiaries and affiliates .....                                                                                                                 | 784,848       |                    | 784,848                              | 428,368                |
| 22. Health care (\$ ..... ) and other amounts receivable .....                                                                                                                 |               |                    |                                      |                        |
| 23. Aggregate write-ins for other than invested assets .....                                                                                                                   | 6,313,761     | 230,824            | 6,082,937                            | 5,704,160              |
| 24. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 10 to 23).....                                                         | 1,631,933,148 | 25,027,779         | 1,606,905,369                        | 1,602,546,637          |
| 25. From Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts.....                                                                                            | 1,955,144,617 |                    | 1,955,144,617                        | 1,682,109,539          |
| 26. Total (Lines 24 and 25)                                                                                                                                                    | 3,587,077,765 | 25,027,779         | 3,562,049,986                        | 3,284,656,176          |
| DETAILS OF WRITE-INS                                                                                                                                                           |               |                    |                                      |                        |
| 0901. ....                                                                                                                                                                     |               |                    |                                      |                        |
| 0902. ....                                                                                                                                                                     |               |                    |                                      |                        |
| 0903. ....                                                                                                                                                                     |               |                    |                                      |                        |
| 0998. Summary of remaining write-ins for Line 9 from overflow page .....                                                                                                       |               |                    |                                      |                        |
| 0999. Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)                                                                                                                    |               |                    |                                      |                        |
| 2301. Cash Surrender Value - Bank Owned Life Insurance.....                                                                                                                    | 4,983,097     |                    | 4,983,097                            | 4,793,962              |
| 2302. Miscellaneous assets.....                                                                                                                                                | 1,099,840     |                    | 1,099,840                            | 910,198                |
| 2303. Prepaid reinsurance premiums.....                                                                                                                                        | 230,824       | 230,824            |                                      |                        |
| 2398. Summary of remaining write-ins for Line 23 from overflow page .....                                                                                                      |               |                    |                                      |                        |
| 2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)                                                                                                                   | 6,313,761     | 230,824            | 6,082,937                            | 5,704,160              |

LIABILITIES, SURPLUS AND OTHER FUNDS

|                                                                                                                                                                                                                                                     | 1<br>Current Year | 2<br>Prior Year |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| 1. Aggregate reserve for life contracts \$ .....1,291,946,437 (Exh. 5, Line 9999999) less<br>\$ ..... included in Line 6.3 (including \$ .....15,463 Modco Reserve) .....                                                                           | 1,291,946,437     | 1,296,835,786   |
| 2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1)(including \$ .....<br>Modco Reserve) .....                                                                                                                      | 114,731,146       | 105,597,189     |
| 3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ ..... Modco Reserve) .....                                                                                                                                       | 8,686,827         | 8,310,829       |
| 4. Contract claims:                                                                                                                                                                                                                                 |                   |                 |
| 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11) .....                                                                                                                                                                 | 875,929           | 2,825,686       |
| 4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11) .....                                                                                                                                                              | 1,311,984         | 986,484         |
| 5. Policyholders' dividends \$ ..... and coupons \$ ..... due and unpaid (Exhibit 4,<br>Line 10) .....                                                                                                                                              |                   |                 |
| 6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:                                                                                                                                         |                   |                 |
| 6.1 Dividends apportioned for payment (including \$ ..... Modco) .....                                                                                                                                                                              |                   |                 |
| 6.2 Dividends not yet apportioned (including \$ ..... Modco) .....                                                                                                                                                                                  |                   |                 |
| 6.3 Coupons and similar benefits (including \$ ..... Modco) .....                                                                                                                                                                                   |                   |                 |
| 7. Amount provisionally held for deferred dividend policies not included in Line 6 .....                                                                                                                                                            |                   |                 |
| 8. Premiums and annuity considerations for life and accident and health contracts received in advance less<br>\$ ..... discount; including \$ .....187,138 accident and health premiums (Exhibit 1,<br>Part 1, Col. 1, sum of Lines 4 and 14) ..... | 209,806           | 236,062         |
| 9. Contract liabilities not included elsewhere:                                                                                                                                                                                                     |                   |                 |
| 9.1 Surrender values on canceled contracts .....                                                                                                                                                                                                    |                   |                 |
| 9.2 Provision for experience rating refunds, including \$ ..... accident and health experience rating<br>refunds .....                                                                                                                              |                   |                 |
| 9.3 Other amounts payable on reinsurance including \$ .....428,142 assumed and \$ ..... ceded .....                                                                                                                                                 | 428,142           |                 |
| 9.4 Interest maintenance reserve (IMR Line 6) .....                                                                                                                                                                                                 | 8,952,624         | 5,459,450       |
| 10. Commissions to agents due or accrued-life contracts and annuity contracts \$ .....205,067 accident and health<br>\$ .....16,197 and deposit-type contract funds \$ .....                                                                        | 221,264           | 168,116         |
| 11. Commissions and expense allowances payable on reinsurance assumed .....                                                                                                                                                                         |                   |                 |
| 12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6) .....                                                                                                                                                                              | 5,021,487         | 2,333,081       |
| 13. Transfers to Separate Accounts due or accrued (net) (Including \$ .....(73,133,380) accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....                                                                | (75,151,439)      | (62,347,267)    |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5) .....                                                                                                                                       | (342,915)         | (392,595)       |
| 15.1 Current federal and foreign income taxes including \$ ..... on realized capital gains (losses) .....                                                                                                                                           |                   |                 |
| 15.2 Net deferred tax liability .....                                                                                                                                                                                                               |                   |                 |
| 16. Unearned investment income .....                                                                                                                                                                                                                | 550,423           | 563,650         |
| 17. Amounts withheld or retained by company as agent or trustee .....                                                                                                                                                                               | 83,588            | 71,712          |
| 18. Amounts held for agents' account, including \$ .....1,757 agents' credit balances .....                                                                                                                                                         | 376,064           | 2,589,796       |
| 19. Remittances and items not allocated .....                                                                                                                                                                                                       | 3,015,162         | 1,626,486       |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates .....                                                                                                                                                                    |                   |                 |
| 21. Liability for benefits for employees and agents if not included above .....                                                                                                                                                                     |                   |                 |
| 22. Borrowed money \$ ..... and interest thereon \$ .....                                                                                                                                                                                           |                   |                 |
| 23. Dividends to stockholders declared and unpaid .....                                                                                                                                                                                             |                   |                 |
| 24. Miscellaneous liabilities:                                                                                                                                                                                                                      |                   |                 |
| 24.1 Asset valuation reserve (AVR, Line 16, Col. 7) .....                                                                                                                                                                                           | 13,423,226        | 11,132,877      |
| 24.2 Reinsurance in unauthorized companies .....                                                                                                                                                                                                    |                   |                 |
| 24.3 Funds held under reinsurance treaties with unauthorized reinsurers .....                                                                                                                                                                       |                   |                 |
| 24.4 Payable to parent, subsidiaries and affiliates .....                                                                                                                                                                                           |                   |                 |
| 24.5 Drafts outstanding .....                                                                                                                                                                                                                       |                   |                 |
| 24.6 Liability for amounts held under uninsured accident and health plans .....                                                                                                                                                                     |                   |                 |
| 24.7 Funds held under coinsurance .....                                                                                                                                                                                                             |                   |                 |
| 24.8 Payable for securities .....                                                                                                                                                                                                                   |                   |                 |
| 24.9 Capital notes \$ ..... and interest thereon \$ .....                                                                                                                                                                                           |                   |                 |
| 25. Aggregate write-ins for liabilities .....                                                                                                                                                                                                       |                   | (443,154)       |
| 26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25) .....                                                                                                                                                                    | 1,374,339,754     | 1,375,554,187   |
| 27. From Separate Accounts Statement .....                                                                                                                                                                                                          | 1,955,132,842     | 1,682,079,888   |
| 28. Total Liabilities (Lines 26 and 27) .....                                                                                                                                                                                                       | 3,329,472,596     | 3,057,634,075   |
| 29. Common capital stock .....                                                                                                                                                                                                                      | 2,000,000         | 2,000,000       |
| 30. Preferred capital stock .....                                                                                                                                                                                                                   |                   |                 |
| 31. Aggregate write-ins for other than special surplus funds .....                                                                                                                                                                                  |                   |                 |
| 32. Surplus notes .....                                                                                                                                                                                                                             |                   |                 |
| 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) .....                                                                                                                                            | 49,000,000        | 49,000,000      |
| 34. Aggregate write-ins for special surplus funds .....                                                                                                                                                                                             | 1,201,099         | 1,215,952       |
| 35. Unassigned funds (surplus) .....                                                                                                                                                                                                                | 180,376,291       | 174,806,149     |
| 36. Less treasury stock, at cost:                                                                                                                                                                                                                   |                   |                 |
| 36.1 ..... shares common (value included in Line 29 \$ ..... ) .....                                                                                                                                                                                |                   |                 |
| 36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....                                                                                                                                                                             |                   |                 |
| 37. Surplus (total Lines 31+32+33+34+35-36) ( Including \$ .....11,775 in Separate Accounts Statement) .....                                                                                                                                        | 230,577,390       | 225,022,101     |
| 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) .....                                                                                                                                                                                           | 232,577,390       | 227,022,101     |
| 39. Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3) .....                                                                                                                                                                                       | 3,562,049,986     | 3,284,656,176   |
| DETAILS OF WRITE-INS                                                                                                                                                                                                                                |                   |                 |
| 2501. Prepaid reinsurance premiums .....                                                                                                                                                                                                            |                   | (443,154)       |
| 2502. ....                                                                                                                                                                                                                                          |                   |                 |
| 2503. ....                                                                                                                                                                                                                                          |                   |                 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....                                                                                                                                                                           |                   |                 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) .....                                                                                                                                                                                  |                   | (443,154)       |
| 3101. ....                                                                                                                                                                                                                                          |                   |                 |
| 3102. ....                                                                                                                                                                                                                                          |                   |                 |
| 3103. ....                                                                                                                                                                                                                                          |                   |                 |
| 3198. Summary of remaining write-ins for Line 31 from overflow page .....                                                                                                                                                                           |                   |                 |
| 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) .....                                                                                                                                                                                  |                   |                 |
| 3401. Separate accounts surplus special contingency reserve .....                                                                                                                                                                                   | 750,000           | 750,000         |
| 3402. Group life contingency reserve .....                                                                                                                                                                                                          | 451,099           | 465,952         |
| 3403. ....                                                                                                                                                                                                                                          |                   |                 |
| 3498. Summary of remaining write-ins for Line 34 from overflow page .....                                                                                                                                                                           |                   |                 |
| 3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above) .....                                                                                                                                                                                  | 1,201,099         | 1,215,952       |

SUMMARY OF OPERATIONS

(Excluding Unrealized Capital Gains and Losses)

|                                                                                                                                                                                                                | 1<br>Current Year | 2<br>Prior Year |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------|
| 1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11) .....                                                                   | 441,094,740       | 368,137,609     |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                                                                                    |                   |                 |
| 3. Net investment income (Exhibit of Net Investment Income, Line 17) .....                                                                                                                                     | 88,687,672        | 86,115,610      |
| 4. Amortization of interest maintenance reserve (IMR) (Line 5) .....                                                                                                                                           | 559,560           | 336,269         |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                                                                                       | 439               | 460             |
| 6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) .....                                                                                                        |                   |                 |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                                                                                              | (25,490)          | (3,172)         |
| 8. Miscellaneous Income:                                                                                                                                                                                       |                   |                 |
| 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....                                                                                | 36,330,051        | 33,135,638      |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                                                                                          |                   |                 |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                                                                                         | 155,734           | 188,085         |
| 9. Total (Lines 1 to 8.3) .....                                                                                                                                                                                | 566,802,706       | 487,910,499     |
| 10. Death benefits .....                                                                                                                                                                                       | 10,468,553        | 12,462,902      |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                                                                                     |                   |                 |
| 12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) .....                                                                                                                                          | 58,984,418        | 54,474,734      |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                                                                                 | 6,008,615         | 5,262,918       |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                                                                                      |                   |                 |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                                                                                                | 234,426,636       | 150,284,713     |
| 16. Group conversions .....                                                                                                                                                                                    |                   |                 |
| 17. Interest and adjustments on contracts or deposit-type contract funds .....                                                                                                                                 | (3,838,012)       | 2,949,183       |
| 18. Payments on supplementary contracts with life contingencies .....                                                                                                                                          |                   |                 |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                                                                                            | 4,244,609         | 74,562,627      |
| 20. Totals (Lines 10 to 19) .....                                                                                                                                                                              | 310,294,819       | 299,997,077     |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) .....                                                         | 24,272,773        | 20,318,036      |
| 22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) .....                                                                                                     |                   |                 |
| 23. General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4) .....                                                                                                                                 | 30,723,486        | 19,731,788      |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3) .....                                                                                              | 3,730,080         | 2,337,074       |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                                                                                             | 341,279           | 270,951         |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                                                                                      | 156,690,126       | 100,273,555     |
| 27. Aggregate write-ins for deductions .....                                                                                                                                                                   | 4,009,718         | 2,151,047       |
| 28. Totals (Lines 20 to 27) .....                                                                                                                                                                              | 530,062,281       | 445,079,528     |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....                                                                                           | 36,740,425        | 42,830,971      |
| 30. Dividends to policyholders .....                                                                                                                                                                           |                   |                 |
| 31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) .....                                                                                    | 36,740,425        | 42,830,971      |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....                                                                                                                           | 7,364,623         | 8,217,896       |
| 33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....                                             | 29,375,802        | 34,613,075      |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR)<br>less capital gains tax of \$ ..... 2,262,422 (excluding taxes of \$ ..... 2,182,241 transferred to the IMR) ..... | 148,906           | 104,845         |
| 35. Net income (Line 33 plus Line 34) .....                                                                                                                                                                    | 29,524,708        | 34,717,920      |
| CAPITAL AND SURPLUS ACCOUNT                                                                                                                                                                                    |                   |                 |
| 36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) .....                                                                                                                               | 227,022,101       | 218,649,225     |
| 37. Net income (Line 35) .....                                                                                                                                                                                 | 29,524,708        | 34,717,920      |
| 38. Change in net unrealized capital gains (losses) .....                                                                                                                                                      | 3,316             | (103,708)       |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....                                                                                                                                        |                   |                 |
| 40. Change in net deferred income tax .....                                                                                                                                                                    | (22,576,860)      | 16,991,293      |
| 41. Change in nonadmitted assets and related items .....                                                                                                                                                       | 23,394,474        | (17,931,775)    |
| 42. Change in liability for reinsurance in unauthorized companies .....                                                                                                                                        |                   |                 |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4) .....                                                                                 |                   |                 |
| 44. Change in asset valuation reserve .....                                                                                                                                                                    | (2,290,349)       | (3,801,154)     |
| 45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) .....                                                                                                                          |                   |                 |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period .....                                                                                                                              | 18,314            | (28,546)        |
| 47. Other changes in surplus in Separate Accounts Statement .....                                                                                                                                              |                   |                 |
| 48. Change in surplus notes .....                                                                                                                                                                              |                   |                 |
| 49. Cumulative effect of changes in accounting principles .....                                                                                                                                                |                   |                 |
| 50. Capital changes:                                                                                                                                                                                           |                   |                 |
| 50.1 Paid in .....                                                                                                                                                                                             |                   |                 |
| 50.2 Transferred from surplus (Stock Dividend) .....                                                                                                                                                           |                   |                 |
| 50.3 Transferred to surplus .....                                                                                                                                                                              |                   |                 |
| 51. Surplus adjustment:                                                                                                                                                                                        |                   |                 |
| 51.1 Paid in .....                                                                                                                                                                                             |                   |                 |
| 51.2 Transferred to capital (Stock Dividend) .....                                                                                                                                                             |                   |                 |
| 51.3 Transferred from capital .....                                                                                                                                                                            |                   |                 |
| 51.4 Change in surplus as a result of reinsurance .....                                                                                                                                                        |                   |                 |
| 52. Dividends to stockholders .....                                                                                                                                                                            | (22,500,000)      | (21,500,000)    |
| 53. Aggregate write-ins for gains and losses in surplus .....                                                                                                                                                  | (18,314)          | 28,846          |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....                                                                                                                                 | 5,555,289         | 8,372,877       |
| 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) .....                                                                                                                     | 232,577,390       | 227,022,102     |
| DETAILS OF WRITE-INS                                                                                                                                                                                           |                   |                 |
| 08.301. Bank Owned Life Insurance .....                                                                                                                                                                        | 155,734           | 188,008         |
| 08.302. Miscellaneous income .....                                                                                                                                                                             |                   | 77              |
| 08.303. ....                                                                                                                                                                                                   |                   |                 |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....                                                                                                                                   |                   |                 |
| 08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) .....                                                                                                                                   | 155,734           | 188,085         |
| 2701. Purchase payment credits .....                                                                                                                                                                           | 2,971,375         | 1,007,866       |
| 2702. Experience rating refund expense .....                                                                                                                                                                   | 989,010           | 995,104         |
| 2703. Increase in amounts held for agents' accounts .....                                                                                                                                                      | 49,333            | 148,077         |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                                                                                      |                   |                 |
| 2799. TOTALS (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....                                                                                                                                            | 4,009,718         | 2,151,047       |
| 5301. Miscellaneous contribution to (withdrawal from) separate accounts .....                                                                                                                                  | (18,314)          | 28,546          |
| 5302. Miscellaneous adjustment .....                                                                                                                                                                           |                   | 300             |
| 5303. ....                                                                                                                                                                                                     |                   |                 |
| 5398. Summary of remaining write-ins for Line 53 from overflow page .....                                                                                                                                      |                   |                 |
| 5399. TOTALS (Lines 5301 thru 5303 plus 5398) (Line 53 above) .....                                                                                                                                            | (18,314)          | 28,846          |

CASH FLOW

|                                                                                                                     | 1<br>Current Year<br>To Date | 2<br>Prior Year Ended<br>December 31 |
|---------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------------------------|
| <b>Cash from Operations</b>                                                                                         |                              |                                      |
| 1. Premiums collected net of reinsurance.....                                                                       | 440,875,078                  | 367,943,696                          |
| 2. Net investment income .....                                                                                      | 91,796,830                   | 87,691,801                           |
| 3. Miscellaneous income .....                                                                                       | 36,486,224                   | 33,303,562                           |
| 4. Total (Lines 1 to 3) .....                                                                                       | 569,158,132                  | 488,939,059                          |
| 5. Benefits and loss related payments .....                                                                         | 306,342,769                  | 226,813,504                          |
| 6. Net transfers to Separate, Segregated Accounts and Protected Cell Accounts.....                                  | 169,494,298                  | 106,105,247                          |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....                                          | 59,958,973                   | 44,789,392                           |
| 8. Dividends paid to policyholders .....                                                                            |                              |                                      |
| 9. Federal and foreign income taxes paid (recovered) \$ ..... net of tax on capital gains (losses)                  | 11,168,991                   | 11,173,420                           |
| 10. Total (Lines 5 through 9) .....                                                                                 | 546,965,031                  | 388,881,563                          |
| 11. Net cash from operations (Line 4 minus Line 10) .....                                                           | 22,193,101                   | 100,057,496                          |
| <b>Cash from Investments</b>                                                                                        |                              |                                      |
| 12. Proceeds from investments sold, matured or repaid:                                                              |                              |                                      |
| 12.1 Bonds .....                                                                                                    | 274,421,875                  | 240,191,817                          |
| 12.2 Stocks .....                                                                                                   | 20,961,640                   | 10,816                               |
| 12.3 Mortgage loans .....                                                                                           | 16,700,491                   | 31,509,142                           |
| 12.4 Real estate .....                                                                                              |                              |                                      |
| 12.5 Other invested assets .....                                                                                    |                              |                                      |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                               |                              | (867)                                |
| 12.7 Miscellaneous proceeds .....                                                                                   | 1,118,481                    | 106,301                              |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....                                                           | 313,202,487                  | 271,817,208                          |
| 13. Cost of investments acquired (long-term only):                                                                  |                              |                                      |
| 13.1 Bonds .....                                                                                                    | 287,573,901                  | 295,956,778                          |
| 13.2 Stocks .....                                                                                                   |                              | 2,000,000                            |
| 13.3 Mortgage loans .....                                                                                           | 19,361,022                   | 40,401,570                           |
| 13.4 Real estate .....                                                                                              |                              |                                      |
| 13.5 Other invested assets .....                                                                                    |                              |                                      |
| 13.6 Miscellaneous applications .....                                                                               | 1,525,704                    | 2,751,344                            |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....                                                          | 308,460,628                  | 341,109,692                          |
| 14. Net increase (or decrease) in contract loans and premium notes .....                                            |                              |                                      |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....                                         | 4,741,860                    | (69,292,484)                         |
| <b>Cash from Financing and Miscellaneous Sources</b>                                                                |                              |                                      |
| 16. Cash provided (applied):                                                                                        |                              |                                      |
| 16.1 Surplus notes, capital notes .....                                                                             |                              |                                      |
| 16.2 Capital and paid in surplus, less treasury stock.....                                                          |                              |                                      |
| 16.3 Borrowed funds .....                                                                                           |                              |                                      |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....                                   | 375,998                      | 755,075                              |
| 16.5 Dividends to stockholders .....                                                                                | 22,500,000                   | 21,500,000                           |
| 16.6 Other cash provided (applied).....                                                                             | (1,745,524)                  | 1,540,492                            |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 to Line 16.4 minus Line 16.5 plus Line 16.6) ..... | (23,869,526)                 | (19,204,433)                         |
| <b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>                                          |                              |                                      |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....        | 3,065,435                    | 11,560,579                           |
| 19. Cash, cash equivalents and short-term investments:                                                              |                              |                                      |
| 19.1 Beginning of year .....                                                                                        | 25,175,495                   | 13,614,916                           |
| 19.2 End of period (Line 18 plus Line 19.1).....                                                                    | 28,240,930                   | 25,175,495                           |

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS (Gain and Loss Exhibit) (Excluding Capital Gains and Losses)

|                                                                                                                                               | 1           | 2               | Ordinary       |                      |                         | 6                                  | Group              |             | Accident and Health |                               |            | 12                                       |
|-----------------------------------------------------------------------------------------------------------------------------------------------|-------------|-----------------|----------------|----------------------|-------------------------|------------------------------------|--------------------|-------------|---------------------|-------------------------------|------------|------------------------------------------|
|                                                                                                                                               | Total       | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance (a) | Annuities   | Group               | Credit (Group and Individual) | Other      | Aggregate of All Other Lines of Business |
| 1. Premiums and annuity considerations for life and accident and health contracts .....                                                       | 441,094,740 |                 | 57,591,836     | 362,132,418          |                         |                                    |                    | 3,812,761   |                     |                               | 17,557,725 |                                          |
| 2. Considerations for supplementary contracts with life contingencies .....                                                                   |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 3. Net investment income .....                                                                                                                | 88,687,672  |                 | 10,384,793     | 66,639,398           |                         |                                    | 2,944,986          | 1,958,251   |                     |                               | 6,760,244  |                                          |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....                                                                                   | 559,560     |                 | 65,521         | 420,450              |                         |                                    | 18,581             | 12,355      |                     |                               | 42,653     |                                          |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....                                                      | 439         |                 |                | 439                  |                         |                                    |                    |             |                     |                               |            |                                          |
| 6. Commissions and expense allowances on reinsurance ceded .....                                                                              |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 7. Reserve adjustments on reinsurance ceded .....                                                                                             | (25,490)    |                 | (25,490)       |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 8. Miscellaneous Income:                                                                                                                      |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts .....               | 36,330,051  |                 | 15,209,594     | 20,682,296           |                         |                                    |                    | 438,161     |                     |                               |            |                                          |
| 8.2 Charges and fees for deposit-type contracts .....                                                                                         |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 8.3 Aggregate write-ins for miscellaneous income .....                                                                                        | 155,734     |                 | 155,734        |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 9. Totals (Lines 1 to 8.3) .....                                                                                                              | 566,802,706 |                 | 83,381,988     | 449,875,001          |                         |                                    | 2,963,567          | 6,221,528   |                     |                               | 24,360,622 |                                          |
| 10. Death benefits .....                                                                                                                      | 10,468,553  |                 | 9,801,792      |                      |                         |                                    | 666,761            |             |                     |                               |            |                                          |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....                                                                    |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 12. Annuity benefits .....                                                                                                                    | 58,984,418  |                 |                | 58,110,034           |                         |                                    |                    | 874,384     |                     |                               |            |                                          |
| 13. Disability benefits and benefits under accident and health contracts .....                                                                | 6,008,615   |                 |                |                      |                         |                                    |                    |             |                     |                               | 6,008,615  |                                          |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....                                                                     |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 15. Surrender benefits and withdrawals for life contracts .....                                                                               | 234,426,636 |                 | 7,738,515      | 216,857,979          |                         |                                    |                    | 9,830,142   |                     |                               |            |                                          |
| 16. Group conversions .....                                                                                                                   |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 17. Interest and adjustments on contract or deposit-type contract funds .....                                                                 | (3,838,012) |                 | (102,026)      | (3,682,279)          |                         |                                    | (53,082)           |             |                     |                               | (625)      |                                          |
| 18. Payments on supplementary contracts with life contingencies .....                                                                         |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 19. Increase in aggregate reserves for life and accident and health contracts .....                                                           | 4,244,609   |                 | 2,388,746      | (8,436,039)          |                         |                                    | 246,482            | 911,463     |                     |                               | 9,133,957  |                                          |
| 20. Totals (Lines 10 to 19) .....                                                                                                             | 310,294,819 |                 | 19,827,027     | 262,849,695          |                         |                                    | 860,161            | 11,615,989  |                     |                               | 15,141,947 |                                          |
| 21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....                              | 24,272,773  |                 | 6,064,599      | 16,241,343           |                         |                                    |                    | 190,046     |                     |                               | 1,776,785  |                                          |
| 22. Commissions and expense allowances on reinsurance assumed .....                                                                           |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 23. General insurance expenses .....                                                                                                          | 30,723,486  |                 | 9,583,758      | 18,232,733           |                         |                                    |                    | 199,034     |                     |                               | 2,707,961  |                                          |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes (FIT) .....                                                            | 3,730,080   |                 | 1,163,546      | 2,213,602            |                         |                                    |                    | 24,164      |                     |                               | 328,768    |                                          |
| 25. Increase in loading on deferred and uncollected premiums .....                                                                            | 341,279     |                 | 341,279        |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....                                                                     | 156,690,126 |                 | 29,554,226     | 132,018,462          |                         |                                    |                    | (4,882,562) |                     |                               |            |                                          |
| 27. Aggregate write-ins for deductions .....                                                                                                  | 4,009,718   |                 | 992,873        | 3,006,388            |                         |                                    |                    | 1,548       |                     |                               | 8,909      |                                          |
| 28. Totals (Lines 20 to 27) .....                                                                                                             | 530,062,281 |                 | 67,527,308     | 434,562,223          |                         |                                    | 860,161            | 7,148,219   |                     |                               | 19,964,370 |                                          |
| 29. Net gain from operations before dividends to policyholders and FIT (Line 9 - Line 28) .....                                               | 36,740,425  |                 | 15,854,680     | 15,312,778           |                         |                                    | 2,103,406          | (926,691)   |                     |                               | 4,396,252  |                                          |
| 30. Dividends to policyholders .....                                                                                                          |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 31. Net gain from operations after dividends to policyholders and before FIT (Line 29 - Line 30) .....                                        | 36,740,425  |                 | 15,854,680     | 15,312,778           |                         |                                    | 2,103,406          | (926,691)   |                     |                               | 4,396,252  |                                          |
| 32. Federal income taxes incurred (excluding tax on capital gains) .....                                                                      | 7,364,623   |                 | 3,178,073      | 3,069,448            |                         |                                    | 421,628            | (185,755)   |                     |                               | 881,229    |                                          |
| 33. Net gain from operations after dividends to policyholders and FIT and before realized capital gains or (losses) (Line 31 - Line 32) ..... | 29,375,802  |                 | 12,676,607     | 12,243,330           |                         |                                    | 1,681,778          | (740,936)   |                     |                               | 3,515,023  |                                          |
| DETAILS OF WRITE-INS                                                                                                                          |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 08.301. Bank Owned Life Insurance .....                                                                                                       | 155,734     |                 | 155,734        |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 08.302. ....                                                                                                                                  |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 08.303. ....                                                                                                                                  |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....                                                                  |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) .....                                                                  | 155,734     |                 | 155,734        |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 2701. Purchase payment credits .....                                                                                                          | 2,971,375   |                 |                | 2,971,375            |                         |                                    |                    |             |                     |                               |            |                                          |
| 2702. Experience rating refund expense .....                                                                                                  | 989,010     |                 | 989,010        |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 2703. Amounts held for agents' accounts .....                                                                                                 | 49,333      |                 | 3,863          | 35,013               |                         |                                    |                    | 1,548       |                     |                               | 8,909      |                                          |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....                                                                     |             |                 |                |                      |                         |                                    |                    |             |                     |                               |            |                                          |
| 2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....                                                                           | 4,009,718   |                 | 992,873        | 3,006,388            |                         |                                    |                    | 1,548       |                     |                               | 8,909      |                                          |

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

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

|                                                                                                | 1             | 2               | Ordinary    |               |                                 | 6                                     | Group               |                |
|------------------------------------------------------------------------------------------------|---------------|-----------------|-------------|---------------|---------------------------------|---------------------------------------|---------------------|----------------|
|                                                                                                | Total         | Industrial Life | 3           | 4             | 5<br>Supplementary<br>Contracts | Credit Life<br>(Group and Individual) | 7<br>Life Insurance | 8<br>Annuities |
| <b>Involving Life or Disability Contingencies (Reserves)</b>                                   |               |                 |             |               |                                 |                                       |                     |                |
| (Net of Reinsurance Ceded)                                                                     |               |                 |             |               |                                 |                                       |                     |                |
| 1. Reserve December 31, prior year .....                                                       | 1,296,835,784 |                 | 158,561,254 | 1,074,719,612 |                                 |                                       | 40,799,720          | 22,755,198     |
| 2. Tabular net premiums or considerations .....                                                | 403,281,536   |                 | 59,857,404  | 339,553,030   |                                 |                                       |                     | 3,871,102      |
| 3. Present value of disability claims incurred .....                                           | 75,586        |                 | 75,586      |               | XXX                             |                                       |                     |                |
| 4. Tabular interest .....                                                                      | 76,029,312    |                 | 7,333,479   | 65,350,903    |                                 |                                       | 1,823,298           | 1,521,632      |
| 5. Tabular less actual reserve released .....                                                  | (26,246)      |                 | 103,988     | (6,353,489)   |                                 |                                       |                     | 6,223,255      |
| 6. Increase in reserve on account of change in valuation basis .....                           |               |                 |             |               |                                 |                                       |                     |                |
| 7. Other increases (net) .....                                                                 |               |                 |             |               |                                 |                                       |                     |                |
| 8. Totals (Lines 1 to 7) .....                                                                 | 1,776,195,972 |                 | 225,931,711 | 1,473,270,056 |                                 |                                       | 42,623,018          | 34,371,187     |
| 9. Tabular cost .....                                                                          | 25,965,463    |                 | 25,736,111  |               | XXX                             |                                       | 229,352             |                |
| 10. Reserves released by death .....                                                           | 2,834,158     |                 | 2,050,656   | XXX           | XXX                             |                                       | 783,502             | XXX            |
| 11. Reserves released by other terminations (net) .....                                        | 234,892,808   |                 | 7,640,717   | 216,857,987   |                                 |                                       | 563,962             | 9,830,142      |
| 12. Annuity, supplementary contract and disability payments involving life contingencies ..... | 58,984,418    |                 |             | 58,110,034    |                                 |                                       |                     | 874,384        |
| 13. Net transfers to or (from) Separate Accounts .....                                         | 161,572,688   |                 | 29,554,226  | 132,018,462   |                                 |                                       |                     |                |
| 14. Total Deductions (Lines 9 to 13) .....                                                     | 484,249,535   |                 | 64,981,710  | 406,986,483   |                                 |                                       | 1,576,816           | 10,704,526     |
| 15. Reserve December 31, current year                                                          | 1,291,946,437 |                 | 160,950,001 | 1,066,283,573 |                                 |                                       | 41,046,202          | 23,666,661     |

EXHIBIT OF NET INVESTMENT INCOME

|                      |                                                                           | 1                        | 2                     |
|----------------------|---------------------------------------------------------------------------|--------------------------|-----------------------|
|                      |                                                                           | Collected<br>During Year | Earned<br>During Year |
| 1.                   | U.S. Government bonds .....                                               | (a) .....855,570         | .....858,807          |
| 1.1                  | Bonds exempt from U.S. tax .....                                          | (a) .....                | .....                 |
| 1.2                  | Other bonds (unaffiliated) .....                                          | (a) .....74,498,055      | .....73,912,825       |
| 1.3                  | Bonds of affiliates .....                                                 | (a) .....                | .....                 |
| 2.1                  | Preferred stocks (unaffiliated) .....                                     | (b) .....894,854         | .....894,854          |
| 2.11                 | Preferred stocks of affiliates .....                                      | (b) .....                | .....                 |
| 2.2                  | Common stocks (unaffiliated) .....                                        | .....                    | .....                 |
| 2.21                 | Common stocks of affiliates .....                                         | .....                    | .....                 |
| 3.                   | Mortgage loans .....                                                      | (c) .....11,144,484      | .....11,152,900       |
| 4.                   | Real estate .....                                                         | (d) .....                | .....                 |
| 5.                   | Contract loans.....                                                       | .....1,662,354           | .....1,675,582        |
| 6.                   | Cash, cash equivalents and short-term investments .....                   | (e) .....691,829         | .....691,829          |
| 7.                   | Derivative instruments .....                                              | (f) .....                | .....                 |
| 8.                   | Other invested assets .....                                               | .....                    | .....                 |
| 9.                   | Aggregate write-ins for investment income .....                           | .....644,339             | .....644,339          |
| 10.                  | Total gross investment income .....                                       | 90,391,485               | 89,831,136            |
| 11.                  | Investment expenses .....                                                 |                          | (g) .....1,127,134    |
| 12.                  | Investment taxes, licenses and fees, excluding federal income taxes ..... |                          | (g) .....16,330       |
| 13.                  | Interest expense .....                                                    |                          | (h) .....             |
| 14.                  | Depreciation on real estate and other invested assets .....               |                          | (i) .....             |
| 15.                  | Aggregate write-ins for deductions from investment income .....           |                          | .....                 |
| 16.                  | Total (Lines 11 through 15) .....                                         |                          | .....1,143,464        |
| 17.                  | Net Investment Income - (Line 10 minus Line 16)                           |                          | 88,687,672            |
| DETAILS OF WRITE-INS |                                                                           |                          |                       |
| 0901.                | Interest Returned to Broker.....                                          | .....(7,660)             | .....(7,660)          |
| 0902.                | Commitment Fees.....                                                      | .....650,897             | .....650,897          |
| 0903.                | Miscellaneous Income.....                                                 | .....1,102               | .....1,102            |
| 0998.                | Summary of remaining write-ins for Line 9 from overflow page .....        |                          | .....                 |
| 0999.                | Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)                | 644,339                  | 644,339               |
| 1501.                | .....                                                                     |                          |                       |
| 1502.                | .....                                                                     |                          |                       |
| 1503.                | .....                                                                     |                          |                       |
| 1598.                | Summary of remaining write-ins for Line 15 from overflow page .....       |                          |                       |
| 1599.                | Total (Lines 1501 through 1503 plus 1598) (Line 15, above)                |                          |                       |

(a) Includes \$ .....1,778,014 accrual of discount less \$ .....4,312,671 amortization of premium and less \$ .....1,744,561 paid for accrued interest on purchases.  
(b) Includes \$ .....accrual of discount less \$ .....amortization of premium and less \$ .....paid for accrued dividends on purchases.  
(c) Includes \$ .....accrual of discount less \$ .....amortization of premium and less \$ .....paid for accrued interest on purchases.  
(d) Includes \$ .....for company's occupancy of its own buildings; and excludes \$ .....interest on encumbrances.  
(e) Includes \$ .....691,829 accrual of discount less \$ .....amortization of premium and less \$ .....paid for accrued interest on purchases.  
(f) Includes \$ .....accrual of discount less \$ .....amortization of premium.  
(g) Includes \$ .....investment expenses and \$ .....investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.  
(h) Includes \$ .....interest on surplus notes and \$ .....interest on capital notes.  
(i) Includes \$ .....depreciation on real estate and \$ .....depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

|                      |                                                                    | 1                                                  | 2                                | 3                                            | 4         |
|----------------------|--------------------------------------------------------------------|----------------------------------------------------|----------------------------------|----------------------------------------------|-----------|
|                      |                                                                    | Realized<br>Gain (Loss)<br>On Sales or<br>Maturity | Other<br>Realized<br>Adjustments | Increases<br>(Decreases)<br>by<br>Adjustment | Total     |
| 1.                   | U.S. Government bonds .....                                        |                                                    |                                  |                                              |           |
| 1.1                  | Bonds exempt from U.S. tax .....                                   |                                                    |                                  |                                              |           |
| 1.2                  | Other bonds (unaffiliated) .....                                   | 6,590,831                                          | (626,898)                        |                                              | 5,963,933 |
| 1.3                  | Bonds of affiliates .....                                          |                                                    |                                  |                                              |           |
| 2.1                  | Preferred stocks (unaffiliated) .....                              | 1,004,059                                          |                                  | 5,101                                        | 1,009,160 |
| 2.11                 | Preferred stocks of affiliates .....                               |                                                    |                                  |                                              |           |
| 2.2                  | Common stocks (unaffiliated) .....                                 |                                                    |                                  |                                              |           |
| 2.21                 | Common stocks of affiliates .....                                  |                                                    |                                  |                                              |           |
| 3.                   | Mortgage loans .....                                               | (2,376)                                            | (500,000)                        |                                              | (502,376) |
| 4.                   | Real estate .....                                                  |                                                    |                                  |                                              |           |
| 5.                   | Contract loans .....                                               |                                                    |                                  |                                              |           |
| 6.                   | Cash, cash equivalents and short-term investments .....            | (1,554)                                            |                                  |                                              | (1,554)   |
| 7.                   | Derivative instruments .....                                       |                                                    |                                  |                                              |           |
| 8.                   | Other invested assets .....                                        |                                                    |                                  |                                              |           |
| 9.                   | Aggregate write-ins for capital gains (losses) .....               |                                                    |                                  |                                              |           |
| 10.                  | Total capital gains (losses) .....                                 | 7,590,960                                          | (1,126,898)                      | 5,101                                        | 6,469,163 |
| DETAILS OF WRITE-INS |                                                                    |                                                    |                                  |                                              |           |
| 0901.                | .....                                                              |                                                    |                                  |                                              |           |
| 0902.                | .....                                                              |                                                    |                                  |                                              |           |
| 0903.                | .....                                                              |                                                    |                                  |                                              |           |
| 0998.                | Summary of remaining write-ins for Line 9 from overflow page ..... |                                                    |                                  |                                              |           |
| 0999.                | Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)         |                                                    |                                  |                                              |           |

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

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

|                                                                     | 1           | 2               | Ordinary       |                      | 5                                  | Group          |           | Accident and Health |                               |            | 11                                       |
|---------------------------------------------------------------------|-------------|-----------------|----------------|----------------------|------------------------------------|----------------|-----------|---------------------|-------------------------------|------------|------------------------------------------|
|                                                                     | Total       | Industrial Life | Life Insurance | Individual Annuities | Credit Life (Group and Individual) | Life Insurance | Annuities | Group               | Credit (Group and Individual) | Other      | Aggregate of All Other Lines of Business |
| <b>FIRST YEAR (other than single)</b>                               |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 1. Uncollected .....                                                | 24,412      |                 | 17,804         |                      |                                    |                |           |                     |                               | 6,608      |                                          |
| 2. Deferred and accrued .....                                       | 297         |                 | 297            |                      |                                    |                |           |                     |                               |            |                                          |
| 3. Deferred , accrued and uncollected:                              |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 3.1 Direct .....                                                    | 24,709      |                 | 18,101         |                      |                                    |                |           |                     |                               | 6,608      |                                          |
| 3.2 Reinsurance assumed .....                                       |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 3.3 Reinsurance ceded .....                                         |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 3.4 Net (Line 1 + Line 2) .....                                     | 24,709      |                 | 18,101         |                      |                                    |                |           |                     |                               | 6,608      |                                          |
| 4. Advance .....                                                    | 18,711      |                 | 14,999         |                      |                                    |                |           |                     |                               | 3,712      |                                          |
| 5. Line 3.4 - Line 4 .....                                          | 5,998       |                 | 3,102          |                      |                                    |                |           |                     |                               | 2,896      |                                          |
| 6. Collected during year:                                           |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 6.1 Direct .....                                                    | 308,417,562 |                 | 10,435,861     | 295,581,052          |                                    |                | 1,570,027 |                     |                               | 830,622    |                                          |
| 6.2 Reinsurance assumed .....                                       |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 6.3 Reinsurance ceded .....                                         | 725,776     |                 | 725,776        |                      |                                    |                |           |                     |                               |            |                                          |
| 6.4 Net .....                                                       | 307,691,786 |                 | 9,710,085      | 295,581,052          |                                    |                | 1,570,027 |                     |                               | 830,622    |                                          |
| 7. Line 5 + Line 6.4 .....                                          | 307,697,784 |                 | 9,713,187      | 295,581,052          |                                    |                | 1,570,027 |                     |                               | 833,518    |                                          |
| 8. Prior year (uncollected + deferred and accrued - advance) .....  | (19,810)    |                 | (20,406)       |                      |                                    |                |           |                     |                               | 596        |                                          |
| 9. First year premiums and considerations:                          |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 9.1 Direct .....                                                    | 308,443,370 |                 | 10,459,369     | 295,581,052          |                                    |                | 1,570,027 |                     |                               | 832,922    |                                          |
| 9.2 Reinsurance assumed .....                                       |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 9.3 Reinsurance ceded .....                                         | 725,776     |                 | 725,776        |                      |                                    |                |           |                     |                               |            |                                          |
| 9.4 Net (Line 7 - Line 8) .....                                     | 307,717,594 |                 | 9,733,593      | 295,581,052          |                                    |                | 1,570,027 |                     |                               | 832,922    |                                          |
| <b>SINGLE</b>                                                       |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 10. Single premiums and considerations:                             |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 10.1 Direct .....                                                   | 26,180,848  |                 |                | 26,180,848           |                                    |                |           |                     |                               |            |                                          |
| 10.2 Reinsurance assumed .....                                      |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 10.3 Reinsurance ceded .....                                        |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 10.4 Net .....                                                      | 26,180,848  |                 |                | 26,180,848           |                                    |                |           |                     |                               |            |                                          |
| <b>RENEWAL</b>                                                      |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 11. Uncollected .....                                               | 588,864     |                 | 379,421        |                      |                                    |                |           |                     |                               | 209,443    |                                          |
| 12. Deferred and accrued .....                                      | 887,094     |                 | 887,094        |                      |                                    |                |           |                     |                               |            |                                          |
| 13. Deferred, accrued and uncollected:                              |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 13.1 Direct .....                                                   | 1,555,251   |                 | 1,345,808      |                      |                                    |                |           |                     |                               | 209,443    |                                          |
| 13.2 Reinsurance assumed .....                                      |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 13.3 Reinsurance ceded .....                                        | 79,293      |                 | 79,293         |                      |                                    |                |           |                     |                               |            |                                          |
| 13.4 Net (Line 11 + Line 12) .....                                  | 1,475,958   |                 | 1,266,515      |                      |                                    |                |           |                     |                               | 209,443    |                                          |
| 14. Advance .....                                                   | 191,095     |                 | 7,669          |                      |                                    |                |           |                     |                               | 183,426    |                                          |
| 15. Line 13.4 - Line 14 .....                                       | 1,284,863   |                 | 1,258,846      |                      |                                    |                |           |                     |                               | 26,017     |                                          |
| 16. Collected during year:                                          |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 16.1 Direct .....                                                   | 114,417,471 |                 | 50,591,296     | 40,370,518           |                                    |                | 2,242,734 |                     |                               | 21,212,923 |                                          |
| 16.2 Reinsurance assumed .....                                      |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 16.3 Reinsurance ceded .....                                        | 7,414,752   |                 | 2,931,239      |                      |                                    |                |           |                     |                               | 4,483,513  |                                          |
| 16.4 Net .....                                                      | 107,002,719 |                 | 47,660,057     | 40,370,518           |                                    |                | 2,242,734 |                     |                               | 16,729,410 |                                          |
| 17. Line 15 + Line 16.4 .....                                       | 108,287,582 |                 | 48,918,903     | 40,370,518           |                                    |                | 2,242,734 |                     |                               | 16,755,427 |                                          |
| 18. Prior year (uncollected + deferred and accrued - advance) ..... | 1,091,284   |                 | 1,060,660      |                      |                                    |                |           |                     |                               | 30,624     |                                          |
| 19. Renewal premiums and considerations:                            |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 19.1 Direct .....                                                   | 114,608,359 |                 | 50,786,791     | 40,370,518           |                                    |                | 2,242,734 |                     |                               | 21,208,316 |                                          |
| 19.2 Reinsurance assumed .....                                      |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 19.3 Reinsurance ceded .....                                        | 7,412,061   |                 | 2,928,548      |                      |                                    |                |           |                     |                               | 4,483,513  |                                          |
| 19.4 Net (Line 17 - Line 18) .....                                  | 107,196,298 |                 | 47,858,243     | 40,370,518           |                                    |                | 2,242,734 |                     |                               | 16,724,803 |                                          |
| <b>TOTAL</b>                                                        |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 20. Total premiums and annuity considerations:                      |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 20.1 Direct .....                                                   | 449,232,577 |                 | 61,246,160     | 362,132,418          |                                    |                | 3,812,761 |                     |                               | 22,041,238 |                                          |
| 20.2 Reinsurance assumed .....                                      |             |                 |                |                      |                                    |                |           |                     |                               |            |                                          |
| 20.3 Reinsurance ceded .....                                        | 8,137,837   |                 | 3,654,324      |                      |                                    |                |           |                     |                               | 4,483,513  |                                          |
| 20.4 Net (Line 9.4 + 10.4 + 19.4) .....                             | 441,094,740 |                 | 57,591,836     | 362,132,418          |                                    |                | 3,812,761 |                     |                               | 17,557,725 |                                          |

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

|                                                                    | 1          | 2               | Ordinary       |                      | 5                                     | Group          |           | Accident and Health |                                  |           | 11                                          |
|--------------------------------------------------------------------|------------|-----------------|----------------|----------------------|---------------------------------------|----------------|-----------|---------------------|----------------------------------|-----------|---------------------------------------------|
|                                                                    | Total      | Industrial Life | Life Insurance | Individual Annuities | Credit Life<br>(Group and Individual) | Life Insurance | Annuities | Group               | Credit<br>(Group and Individual) | Other     | Aggregate of All Other<br>Lines of Business |
| <b>DIVIDENDS AND COUPONS APPLIED<br/>(included in Part 1)</b>      |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 21. To pay renewal premiums<br>(Exhibit 4, Line 1) .....           |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 22. All other (Exhibit 4, Lines 2, 3 &<br>4) .....                 |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| <b>REINSURANCE COMMISSIONS AND<br/>EXPENSE ALLOWANCES INCURRED</b> |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 23. First year (other than single):                                |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 23.1 Reinsurance ceded .....                                       |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 23.2 Reinsurance assumed .....                                     |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 23.3 Net ceded less assumed .....                                  |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 24. Single:                                                        |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 24.1 Reinsurance ceded .....                                       |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 24.2 Reinsurance assumed .....                                     |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 24.3 Net ceded less assumed .....                                  |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 25. Renewal:                                                       |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 25.1 Reinsurance ceded .....                                       |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 25.2 Reinsurance assumed .....                                     |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 25.3 Net ceded less assumed .....                                  |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 26. Totals:                                                        |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 26.1 Reinsurance ceded (Page 6,<br>Line 6) .....                   |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 26.2 Reinsurance assumed<br>(Page 6, Line 22) .....                |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 26.3 Net ceded less assumed .....                                  |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| <b>COMMISSIONS INCURRED<br/>(direct business only)</b>             |            |                 |                |                      |                                       |                |           |                     |                                  |           |                                             |
| 27. First year (other than single) .....                           | 17,941,161 |                 | 4,816,436      | 12,450,278           |                                       |                | 45,084    |                     |                                  | 629,363   |                                             |
| 28. Single .....                                                   | 1,224,207  |                 |                | 1,224,207            |                                       |                |           |                     |                                  |           |                                             |
| 29. Renewal .....                                                  | 5,011,361  |                 | 1,248,163      | 2,471,815            |                                       |                | 143,961   |                     |                                  | 1,147,422 |                                             |
| 30. Deposit-type contract funds .....                              | 96,044     |                 |                | 95,043               |                                       |                | 1,001     |                     |                                  |           |                                             |
| 31. Totals (to agree with Page 6, Line<br>21) .....                | 24,272,773 |                 | 6,064,599      | 16,241,343           |                                       |                | 190,046   |                     |                                  | 1,776,785 |                                             |

EXHIBIT 2 - GENERAL EXPENSES

|                                                                                            | Insurance  |                     |           |                             | 5          | 6              |
|--------------------------------------------------------------------------------------------|------------|---------------------|-----------|-----------------------------|------------|----------------|
|                                                                                            | 1          | Accident and Health |           | 4                           |            |                |
|                                                                                            |            | 2                   | 3         |                             |            |                |
|                                                                                            | Life       | Cost Containment    | All Other | All Other Lines of Business | Investment | Total          |
| 1. Rent .....                                                                              | 1,896,765  |                     | 183,340   |                             | 412,749    | 2,492,854      |
| 2. Salaries and wages .....                                                                | 11,972,853 |                     | 1,157,288 |                             | 488,576    | 13,618,717     |
| 3.11 Contributions for benefit plans for employees .....                                   | 718,843    |                     | 69,483    |                             | 23,504     | 811,830        |
| 3.12 Contributions for benefit plans for agents .....                                      | 572,163    |                     | 55,305    |                             | 2,845      | 630,313        |
| 3.21 Payments to employees under non-funded benefit plans .....                            |            |                     |           |                             |            |                |
| 3.22 Payments to agents under non-funded benefit plans .....                               |            |                     |           |                             |            |                |
| 3.31 Other employee welfare .....                                                          | 637,185    |                     | 61,590    |                             | 12,097     | 710,872        |
| 3.32 Other agent welfare .....                                                             | 373,366    |                     | 36,089    |                             | 7,332      | 416,787        |
| 4.1 Legal fees and expenses .....                                                          | 842,472    |                     | 81,433    |                             | 5,173      | 929,078        |
| 4.2 Medical examination fees .....                                                         | 341,830    |                     | 33,041    |                             |            | 374,871        |
| 4.3 Inspection report fees .....                                                           | 825,227    |                     | 79,766    |                             | 15,681     | 920,674        |
| 4.4 Fees of public accountants and consulting actuaries .....                              | 212,344    |                     | 20,525    |                             |            | 232,869        |
| 4.5 Expense of investigation and settlement of policy claims .....                         | 73,771     |                     | 7,131     |                             | 874        | 81,776         |
| 5.1 Traveling expenses .....                                                               | 1,056,232  |                     | 102,095   |                             | 6,181      | 1,164,508      |
| 5.2 Advertising .....                                                                      | 3,166,692  |                     | 306,090   |                             | 481        | 3,473,263      |
| 5.3 Postage, express, telegraph and telephone .....                                        | 1,070,859  |                     | 103,508   |                             | 7,922      | 1,182,289      |
| 5.4 Printing and stationery .....                                                          | 819,278    |                     | 79,191    |                             | 3,548      | 902,017        |
| 5.5 Cost or depreciation of furniture and equipment .....                                  | 1,147,287  |                     | 110,896   |                             | 35,927     | 1,294,110      |
| 5.6 Rental of equipment .....                                                              | 60,221     |                     | 5,821     |                             | 5          | 66,047         |
| 5.7 Cost or depreciation of EDP equipment and software .....                               |            |                     |           |                             |            |                |
| 6.1 Books and periodicals .....                                                            | 9,046      |                     | 874       |                             | 767        | 10,687         |
| 6.2 Bureau and association fees .....                                                      | 355,027    |                     | 34,317    |                             | 514        | 389,858        |
| 6.3 Insurance, except on real estate .....                                                 | 128,122    |                     | 12,384    |                             |            | 140,506        |
| 6.4 Miscellaneous losses .....                                                             | 695,079    |                     | 67,186    |                             | 3          | 762,268        |
| 6.5 Collection and bank service charges .....                                              | 183,006    |                     | 17,689    |                             | 37,155     | 237,850        |
| 6.6 Sundry general expenses .....                                                          | 44,684     |                     | 4,319     |                             | 7,040      | 56,043         |
| 6.7 Group service and administration fees .....                                            | 153,942    |                     | 14,880    |                             |            | 168,822        |
| 6.8 Reimbursements by uninsured accident and health plans .....                            |            |                     |           |                             |            |                |
| 7.1 Agency expense allowance .....                                                         | 23,715     |                     | 2,292     |                             |            | 26,007         |
| 7.2 Agents' balances charged off (less \$ .....recovered) .....                            | 29,153     |                     | 2,818     |                             |            | 31,971         |
| 7.3 Agency conferences other than local meetings .....                                     | 323,090    |                     | 31,230    |                             | 5,787      | 360,107        |
| 9.1 Real estate expenses .....                                                             | 33,631     |                     | 3,251     |                             | 55         | 36,937         |
| 9.2 Investment expenses not included elsewhere .....                                       | 40,390     |                     | 3,903     |                             | 52,918     | 97,211         |
| 9.3 Aggregate write-ins for expenses .....                                                 | 209,252    |                     | 20,226    |                             |            | 229,478        |
| 10. General expenses incurred .....                                                        | 28,015,525 |                     | 2,707,961 |                             | 1,127,134  | (a) 31,850,620 |
| 11. General expenses unpaid December 31, prior year .....                                  | 1,941,103  |                     | 228,426   |                             | 163,551    | 2,333,080      |
| 12. General expenses unpaid December 31, current year .....                                | 4,416,855  |                     | 426,930   |                             | 177,701    | 5,021,486      |
| 13. Amounts receivable relating to uninsured accident and health plans, prior year .....   |            |                     |           |                             |            |                |
| 14. Amounts receivable relating to uninsured accident and health plans, current year ..... |            |                     |           |                             |            |                |
| 15. General expenses paid during year (Lines 10+11-12-13+14) .....                         | 25,539,773 |                     | 2,509,457 |                             | 1,112,984  | 29,162,214     |
| <b>DETAILS OF WRITE-INS</b>                                                                |            |                     |           |                             |            |                |
| 09.301. Miscellaneous expenses .....                                                       | 209,252    |                     | 20,226    |                             |            | 229,478        |
| 09.302. ....                                                                               |            |                     |           |                             |            |                |
| 09.303. ....                                                                               |            |                     |           |                             |            |                |
| 09.398. Summary of remaining write-ins for Line 9.3 from overflow page .....               |            |                     |           |                             |            |                |
| 09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) .....               | 209,252    |                     | 20,226    |                             |            | 229,478        |

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

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

|                                                                     | Insurance |                     |                             | 4          | 5         |
|---------------------------------------------------------------------|-----------|---------------------|-----------------------------|------------|-----------|
|                                                                     | 1         | 2                   | 3                           |            |           |
|                                                                     | Life      | Accident and Health | All Other Lines of Business | Investment | Total     |
| 1. Real estate taxes .....                                          | 13,717    | 1,326               |                             |            | 15,043    |
| 2. State insurance department licenses and fees .....               | 1,165,583 | 112,664             |                             | 36         | 1,278,283 |
| 3. State taxes on premiums .....                                    | (115)     | (11)                |                             |            | (126)     |
| 4. Other state taxes, incl. \$ .....<br>for employee benefits ..... | 1,361,041 | 131,557             |                             |            | 1,492,598 |
| 5. U.S. Social Security taxes .....                                 | 861,086   | 83,232              |                             | 16,294     | 960,612   |
| 6. All other taxes .....                                            |           |                     |                             |            |           |
| 7. Taxes, licenses and fees incurred .....                          | 3,401,312 | 328,768             |                             | 16,330     | 3,746,410 |
| 8. Taxes, licenses and fees unpaid December 31, prior year ..       | (348,880) | (41,056)            |                             | (2,659)    | (392,595) |
| 9. Taxes, licenses and fees unpaid December 31, current year ..     | (311,327) | (30,093)            |                             | (1,495)    | (342,915) |
| 10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9) ..  | 3,363,759 | 317,805             |                             | 15,166     | 3,696,730 |

EXHIBIT 4 - DIVIDENDS OR REFUNDS

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

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

| 1                                                                                 | 2             | 3          | 4             | 5                                | 6          |
|-----------------------------------------------------------------------------------|---------------|------------|---------------|----------------------------------|------------|
| Valuation Standard                                                                | Total         | Industrial | Ordinary      | Credit<br>(Group and Individual) | Group      |
| <b>LIFE INSURANCE:</b>                                                            |               |            |               |                                  |            |
| 0100001. 58 CSO 3% CRVM ANB.....                                                  | 560,011       |            | 560,011       |                                  |            |
| 0100002. 58 CSO 3% NLP ANB.....                                                   | 657,654       |            | 657,654       |                                  |            |
| 0100003. 58 CSO 3.5/20/2.5 CRVM ANB.....                                          | 10,764        |            | 10,764        |                                  |            |
| 0100004. 58 CSO 3.5/20/2.5 NLP ANB.....                                           | 35,592        |            | 35,592        |                                  |            |
| 0100005. 58 CSO 3.5% CRVM ANB.....                                                | 106,289       |            | 106,289       |                                  |            |
| 0100006. 58 CSO 3.5% NLP ANB.....                                                 | 265,305       |            | 265,305       |                                  |            |
| 0100007. 58 CSO 4% CRVM ANB.....                                                  | 1,209,760     |            | 1,209,760     |                                  |            |
| 0100008. 58 CSO 4% NLP ANB.....                                                   | 41,808        |            | 41,808        |                                  |            |
| 0100009. 58 CSO 4.5% CRVM ANB.....                                                | 3,357,564     |            | 3,357,564     |                                  |            |
| 0100010. 58 CSO 4.5% NLP ANB.....                                                 | 54,904        |            | 54,904        |                                  |            |
| 0100011. 58 CSO 4% NSP ANB.....                                                   | 186,303       |            | 186,303       |                                  |            |
| 0100012. 58 CSO 4.5% NSP ANB.....                                                 | 41,046,202    |            |               |                                  | 41,046,202 |
| 0100013. 80 CSO 4.5% CRVM ANB NB.....                                             | 10,943,352    |            | 10,943,352    |                                  |            |
| 0100014. 80 CSO 4.5% NLP ANB.....                                                 | 119,337       |            | 119,337       |                                  |            |
| 0100015. 80 CSO 4.5% NSP ANB.....                                                 | 2,929,960     |            | 2,929,960     |                                  |            |
| 0100016. 2001 CSO 4.5% CRVM ANB NB.....                                           | 1,167,450     |            | 1,167,450     |                                  |            |
| 0100017. Extended Term-Reinsurance Assumed.....                                   |               |            |               |                                  |            |
| 0100018. 3% American Experience (Standard) 1929-1953 ALB<br>IPC CRF.....          | 351,038       |            | 351,038       |                                  |            |
| 0100019. 2.5% 1941 CSO 1947-1964 ANB IPC CRF.....                                 | 3,793,736     |            | 3,793,736     |                                  |            |
| 0100020. 2.5%, 150% 1941 CSO 1948-1956 ANB IPC CRF.....                           | 11,515        |            | 11,515        |                                  |            |
| 0100021. 2.5%, 1958 CET 1962-1972 ANB IPC CRF.....                                | 5,009,711     |            | 5,009,711     |                                  |            |
| 0100022. 3%, 1958 CET 1970-1980 ANB IPC CRF.....                                  | 4,074,783     |            | 4,074,783     |                                  |            |
| 0100023. 4%/3%, 1958 CET 1978-1988 ANB IPC CRF.....                               | 339,637       |            | 339,637       |                                  |            |
| 0100024. 4%, 1958 CET Standard 1978-1987 ANB IPC CRF.....                         | 2,910         |            | 2,910         |                                  |            |
| 0100025. 5%/4%, 1980 CET Standard - Male 1985-1992 ANB IPC<br>CRF.....            | 34,511        |            | 34,511        |                                  |            |
| 0100026. UNIVERSAL LIFE.....                                                      |               |            |               |                                  |            |
| 0100027. 58 CSO 4.0% CRVM ANB.....                                                | 4,148,477     |            | 4,148,477     |                                  |            |
| 0100028. 58 CSO 4.5% CRVM ANB.....                                                | 9,752,806     |            | 9,752,806     |                                  |            |
| 0100029. 80 CSO 4.0% CRVM ANB.....                                                | 15,244        |            | 15,244        |                                  |            |
| 0100030. 80 CSO 4.0% CRVM ALB.....                                                | 18,373,658    |            | 18,373,658    |                                  |            |
| 0100031. 80 CSO 4.5% CRVM ANB.....                                                | 34,044,783    |            | 34,044,783    |                                  |            |
| 0100032. 80 CSO 4.5% CRVM ALB.....                                                | 31,704,277    |            | 31,704,277    |                                  |            |
| 0100033. 80 CSO 5.0% CRVM ANB.....                                                | 7,695,769     |            | 7,695,769     |                                  |            |
| 0100034. 80 CSO 5.0% CRVM ALB.....                                                | 14,281,105    |            | 14,281,105    |                                  |            |
| 0100035. 80 CSO 5.5% CRVM ANB.....                                                | 12,720,934    |            | 12,720,934    |                                  |            |
| 0199997. Totals (Gross)                                                           | 209,047,149   |            | 168,000,947   |                                  | 41,046,202 |
| 0199998. Reinsurance ceded                                                        | 8,193,588     |            | 8,193,588     |                                  |            |
| 0199999. Totals (Net)                                                             | 200,853,561   |            | 159,807,359   |                                  | 41,046,202 |
| <b>ANNUITIES (excluding supplementary contracts with<br/>life contingencies):</b> |               |            |               |                                  |            |
| 0200001. SINGLE PREMIUM (Load), DEF-CARVM.....                                    | 5,391,264     | XXX        | 5,391,264     | XXX                              |            |
| 0200002. INSTALLMENT/FLEX PREMIUM (Load), DEF-CARVM.....                          | 5,273,758     | XXX        | 5,273,758     | XXX                              |            |
| 0200003. SINGLE PREMIUM NO-LOAD,DEF-CARVM NB.....                                 | 636,481,010   | XXX        | 632,389,704   | XXX                              | 4,091,306  |
| 0200004. INSTALLMENT/FLEX NO-LOAD, DEF-CARVM NB.....                              | 325,396,765   | XXX        | 305,824,271   | XXX                              | 19,572,494 |
| 0200005. 71 IAM 6% SPI, FI - CARVM.....                                           | 75,647        | XXX        | 75,647        | XXX                              |            |
| 0200006. 71 IAM 4% DUE, FI - CARVM.....                                           | 38,463        | XXX        | 38,463        | XXX                              |            |
| 0200007. 71 IAM 6% DUE, FI - CARVM.....                                           | 141,602       | XXX        | 141,602       | XXX                              |            |
| 0200008. 83a 6.50%, SPI FI - CARVM.....                                           | 479,992       | XXX        | 479,992       | XXX                              |            |
| 0200009. 83a 6.75%, SPI FI - CARVM.....                                           | 2,222,239     | XXX        | 2,222,239     | XXX                              |            |
| 0200010. 83a 7.00%, SPI FI - CARVM.....                                           | 538,703       | XXX        | 538,703       | XXX                              |            |
| 0200011. 83a 7.25%, SPI FI - CARVM.....                                           | 1,532,106     | XXX        | 1,532,106     | XXX                              |            |
| 0200012. 83a 7.75%, SPI FI - CARVM.....                                           | 629,563       | XXX        | 629,563       | XXX                              |            |
| 0200013. 83a 8.00%, SPI FI - CARVM.....                                           | 473,665       | XXX        | 473,665       | XXX                              |            |
| 0200014. 83a 8.25%, SPI FI - CARVM.....                                           | 1,360,357     | XXX        | 1,360,357     | XXX                              |            |
| 0200015. 83a 8.75%, SPI FI - CARVM.....                                           | 992,580       | XXX        | 992,580       | XXX                              |            |
| 0200016. 83a 9.25%, SPI FI - CARVM.....                                           | 325,333       | XXX        | 325,333       | XXX                              |            |
| 0200017. 83a 11.00%, SPI FI - CARVM.....                                          | 22,235        | XXX        | 22,235        | XXX                              |            |
| 0200018. 83a 11.25%, SPI FI - CARVM.....                                          | 36,511        | XXX        | 36,511        | XXX                              |            |
| 0200019. 83a 6.25%, DUE FI - CARVM.....                                           | 263,854       | XXX        | 263,854       | XXX                              |            |
| 0200020. 83a 6.50%, DUE FI - CARVM.....                                           | 2,541,992     | XXX        | 2,541,992     | XXX                              |            |
| 0200021. 83a 6.75%, DUE FI - CARVM.....                                           | 11,071,099    | XXX        | 11,071,099    | XXX                              |            |
| 0200022. 83a 7.00%, DUE FI - CARVM.....                                           | 3,272,367     | XXX        | 3,272,367     | XXX                              |            |
| 0200023. 83a 7.25%, DUE FI - CARVM.....                                           | 4,793,659     | XXX        | 4,793,659     | XXX                              |            |
| 0200024. 83a 7.50%, DUE FI - CARVM.....                                           | 72,768        | XXX        | 72,768        | XXX                              |            |
| 0200025. 83a 7.75%, DUE FI - CARVM.....                                           | 3,707,899     | XXX        | 3,707,899     | XXX                              |            |
| 0200026. 83a 8.00%, DUE FI - CARVM.....                                           | 956,087       | XXX        | 956,087       | XXX                              |            |
| 0200027. 83a 8.25%, DUE FI - CARVM.....                                           | 6,250,469     | XXX        | 6,250,469     | XXX                              |            |
| 0200028. 83a 8.75%, DUE FI - CARVM.....                                           | 3,625,305     | XXX        | 3,625,305     | XXX                              |            |
| 0200029. 83a 9.25%, DUE FI - CARVM.....                                           | 234,867       | XXX        | 234,867       | XXX                              |            |
| 0200030. 83a 11.00%, DUE FI - CARVM.....                                          | 32,567        | XXX        | 32,567        | XXX                              |            |
| 0200031. 83a 11.25%, DUE FI - CARVM.....                                          | 61,102        | XXX        | 61,102        | XXX                              |            |
| 0200032. A2000 6.25%, SPI FI - CARVM (98-99).....                                 | 1,240,885     | XXX        | 1,240,885     | XXX                              |            |
| 0200033. A2000 6.25%, DUE FI - CARVM (98-99).....                                 | 11,471,113    | XXX        | 11,471,113    | XXX                              |            |
| 0200034. A2000 7.00%, SPI FI - CARVM (2000).....                                  | 1,592,082     | XXX        | 1,592,082     | XXX                              |            |
| 0200035. A2000 7.00%, DUE FI - CARVM (2000).....                                  | 6,331,402     | XXX        | 6,331,402     | XXX                              |            |
| 0200036. A2000 6.75%, SPI FI - CARVM (2001).....                                  | 1,721,542     | XXX        | 1,721,542     | XXX                              |            |
| 0200037. A2000 6.75%, DUE FI - CARVM (2001).....                                  | 9,359,707     | XXX        | 9,359,707     | XXX                              |            |
| 0200038. A2000 6.50%, SPI FI - CARVM (2002).....                                  | 3,314,776     | XXX        | 3,314,776     | XXX                              |            |
| 0200039. A2000 6.50%, DUE FI - CARVM (2002).....                                  | 7,959,187     | XXX        | 7,959,187     | XXX                              |            |
| 0200040. A2000 6.00%, SPI FI - CARVM (2003).....                                  | 2,459,569     | XXX        | 2,459,569     | XXX                              |            |
| 0200041. A2000 6.00%, DUE FI - CARVM (2003).....                                  | 6,027,916     | XXX        | 6,027,916     | XXX                              |            |
| 0200042. A2000 5.50%, SPI FI - CARVM (2004).....                                  | 2,861,024     | XXX        | 2,861,024     | XXX                              |            |
| 0200043. A2000 5.50%, DUE FI - CARVM (2004).....                                  | 6,468,186     | XXX        | 6,468,186     | XXX                              |            |
| 0200044. A2000 5.25%, SPI FI - CARVM (2005) NB.....                               | 2,287,728     | XXX        | 2,287,728     | XXX                              |            |
| 0200045. A2000 5.25%, DUE FI - CARVM (2005) NB.....                               | 7,967,173     | XXX        | 7,967,173     | XXX                              |            |
| 0299997. Totals (Gross)                                                           | 1,089,358,118 | XXX        | 1,065,694,318 | XXX                              | 23,663,800 |
| 0299998. Reinsurance ceded                                                        |               | XXX        |               | XXX                              |            |
| 0299999. Totals (Net)                                                             | 1,089,358,118 | XXX        | 1,065,694,318 | XXX                              | 23,663,800 |
| <b>SUPPLEMENTARY CONTRACTS WITH LIFE<br/>CONTINGENCIES:</b>                       |               |            |               |                                  |            |
| 0399997. Totals (Gross)                                                           |               |            |               |                                  |            |
| 0399998. Reinsurance ceded                                                        |               |            |               |                                  |            |
| 0399999. Totals (Net)                                                             |               |            |               |                                  |            |
| <b>ACCIDENTAL DEATH BENEFITS:</b>                                                 |               |            |               |                                  |            |
| 0400001. 59 ADB WITH 58 CSO 3% NB.....                                            | 10,151        |            | 10,151        |                                  |            |
| 0499997. Totals (Gross)                                                           | 10,151        |            | 10,151        |                                  |            |
| 0499998. Reinsurance ceded                                                        |               |            |               |                                  |            |
| 0499999. Totals (Net)                                                             | 10,151        |            | 10,151        |                                  |            |
| <b>DISABILITY-ACTIVE LIVES:</b>                                                   |               |            |               |                                  |            |
| 0500001. 52 INTERCO WITH 58 CSO 2.5%.....                                         | 118,707       |            | 118,707       |                                  |            |
| 0500002. 52 INTERCO WITH 58 CSO 3.5%.....                                         | 3,974         |            | 3,974         |                                  |            |
| 0599997. Totals (Gross)                                                           | 122,681       |            | 122,681       |                                  |            |
| 0599998. Reinsurance ceded                                                        | 1,649         |            | 1,649         |                                  |            |

## EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

## 12.1



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

[illegible]

EXHIBIT 6 - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS

|                                                                           | 1           | 2                         | 3                                                    | 4                      | Other Individual Contracts |                      |                                       |                     |           |
|---------------------------------------------------------------------------|-------------|---------------------------|------------------------------------------------------|------------------------|----------------------------|----------------------|---------------------------------------|---------------------|-----------|
|                                                                           |             |                           |                                                      |                        | 5                          | 6                    | 7                                     | 8                   | 9         |
|                                                                           | Total       | Group Accident and Health | Credit Accident and Health<br>(Group and Individual) | Collectively Renewable | Non-Cancelable             | Guaranteed Renewable | Non-Renewable for Stated Reasons Only | Other Accident Only | All Other |
| <b>ACTIVE LIFE RESERVE</b>                                                |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 1. Unearned premium reserve .....                                         |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 2. Additional contract reserves (a) .....                                 | 133,998,561 |                           |                                                      |                        | 6,582,678                  | 127,415,883          |                                       |                     |           |
| 3. Additional actuarial reserves-Asset/Liability analysis .....           |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 4. Reserve for future contingent benefits .....                           |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 5. Reserve for rate credits .....                                         |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 6. Aggregate write-ins for reserves .....                                 |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 7. Totals (Gross) .....                                                   | 133,998,561 |                           |                                                      |                        | 6,582,678                  | 127,415,883          |                                       |                     |           |
| 8. Reinsurance ceded .....                                                | 41,940,059  |                           |                                                      |                        |                            | 41,940,059           |                                       |                     |           |
| 9. Totals (Net) .....                                                     | 92,058,502  |                           |                                                      |                        | 6,582,678                  | 85,475,824           |                                       |                     |           |
| <b>CLAIM RESERVE</b>                                                      |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 10. Present value of amounts not yet due on claims .....                  | 24,474,906  |                           |                                                      |                        | 12,334,298                 | 12,140,608           |                                       |                     |           |
| 11. Additional actuarial reserves-Asset/Liability analysis .....          |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 12. Reserve for future contingent benefits .....                          |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 13. Aggregate write-ins for reserves .....                                |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 14. Totals (Gross) .....                                                  | 24,474,906  |                           |                                                      |                        | 12,334,298                 | 12,140,608           |                                       |                     |           |
| 15. Reinsurance ceded .....                                               | 1,802,262   |                           |                                                      |                        | 17,047                     | 1,785,215            |                                       |                     |           |
| 16. Totals (Net) .....                                                    | 22,672,644  |                           |                                                      |                        | 12,317,251                 | 10,355,393           |                                       |                     |           |
| 17. <b>TOTAL (Net)</b> .....                                              | 114,731,146 |                           |                                                      |                        | 18,899,929                 | 95,831,217           |                                       |                     |           |
| 18. <b>TABULAR FUND INTEREST</b> .....                                    | 5,255,455   |                           |                                                      |                        | 852,634                    | 4,402,821            |                                       |                     |           |
| <b>DETAILS OF WRITE-INS</b>                                               |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 0601. ....                                                                |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 0602. ....                                                                |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 0603. ....                                                                |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 0698. Summary of remaining write-ins for Line 6 from overflow page .....  |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above) .....        |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 1301. ....                                                                |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 1302. ....                                                                |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 1303. ....                                                                |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 1398. Summary of remaining write-ins for Line 13 from overflow page ..... |             |                           |                                                      |                        |                            |                      |                                       |                     |           |
| 1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above) .....       |             |                           |                                                      |                        |                            |                      |                                       |                     |           |

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

|                                                                                        | 1         | 2                                   | 3                 | 4                         | 5                                       | 6                                     |
|----------------------------------------------------------------------------------------|-----------|-------------------------------------|-------------------|---------------------------|-----------------------------------------|---------------------------------------|
|                                                                                        | Total     | Guaranteed<br>Interest<br>Contracts | Annuities Certain | Supplemental<br>Contracts | Dividend<br>Accumulations or<br>Refunds | Premium and<br>Other<br>Deposit Funds |
| 1. Balance at the beginning of the year before reinsurance .....                       | 8,310,829 |                                     | 8,310,829         |                           |                                         |                                       |
| 2. Deposits received during the year .....                                             | 1,447,988 |                                     | 1,447,988         |                           |                                         |                                       |
| 3. Investment earnings credited to the account .....                                   | 516,515   |                                     | 516,515           |                           |                                         |                                       |
| 4. Other net change in reserves .....                                                  | 1,348,640 |                                     | 1,348,640         |                           |                                         |                                       |
| 5. Fees and other charges assessed .....                                               |           |                                     |                   |                           |                                         |                                       |
| 6. Surrender charges .....                                                             |           |                                     |                   |                           |                                         |                                       |
| 7. Net surrender or withdrawal payments .....                                          | 2,937,145 |                                     | 2,937,145         |                           |                                         |                                       |
| 8. Other net transfers to or (from) Separate Accounts .....                            |           |                                     |                   |                           |                                         |                                       |
| 9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) ..... | 8,686,827 |                                     | 8,686,827         |                           |                                         |                                       |
| 10. Reinsurance balance at the beginning of the year .....                             |           |                                     |                   |                           |                                         |                                       |
| 11. Net change in reinsurance assumed .....                                            |           |                                     |                   |                           |                                         |                                       |
| 12. Net change in reinsurance ceded .....                                              |           |                                     |                   |                           |                                         |                                       |
| 13. Reinsurance balance at the end of the year (Lines 10+11-12) .....                  |           |                                     |                   |                           |                                         |                                       |
| 14. Net balance at the end of current year after reinsurance (Lines 9 + 13)            | 8,686,827 |                                     | 8,686,827         |                           |                                         |                                       |

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

| PART 1 - Liability End of Current Year |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
|----------------------------------------|-----------|-----------------|----------------|----------------------|-------------------------|------------------------------------|----------------|-----------|---------------------|-------------------------------|---------------|
|                                        | 1         | 2               | Ordinary       |                      |                         | 6                                  | Group          |           | Accident and Health |                               |               |
|                                        |           |                 | 3              | 4                    | 5                       |                                    | 7              | 8         | 9                   | 10                            | 11            |
|                                        | Total     | Industrial Life | Life Insurance | Individual Annuities | Supplementary Contracts | Credit Life (Group and Individual) | Life Insurance | Annuities | Group               | Credit (Group and Individual) | Other         |
| 1. Due and unpaid:                     |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 1.1 Direct .....                       |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 1.2 Reinsurance assumed .....          |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 1.3 Reinsurance ceded .....            |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 1.4 Net .....                          |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 2. In course of settlement:            |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 2.1 Resisted .....                     |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 2.11 Direct .....                      |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 2.12 Reinsurance assumed .....         |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 2.13 Reinsurance ceded .....           |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 2.14 Net .....                         |           |                 | (b)            | (b)                  |                         | (b)                                | (b)            |           |                     |                               |               |
| 2.2 Other .....                        |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 2.21 Direct .....                      | 2,532,873 |                 | 1,158,168      |                      |                         |                                    |                |           |                     |                               | 1,374,705     |
| 2.22 Reinsurance assumed .....         |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 2.23 Reinsurance ceded .....           | 1,072,072 |                 | 1,009,351      |                      |                         |                                    |                |           |                     |                               | 62,721        |
| 2.24 Net .....                         | 1,460,801 |                 | (b) 148,817    | (b)                  |                         | (b)                                | (b)            |           | (b)                 | (b)                           | (b) 1,311,984 |
| 3. Incurred but unreported:            |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 3.1 Direct .....                       | 560,747   |                 | 560,747        |                      |                         |                                    |                |           |                     |                               |               |
| 3.2 Reinsurance assumed .....          | 166,365   |                 | 166,365        |                      |                         |                                    |                |           |                     |                               |               |
| 3.3 Reinsurance ceded .....            |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 3.4 Net .....                          | 727,112   |                 | (b) 727,112    | (b)                  |                         | (b)                                | (b)            |           | (b)                 | (b)                           | (b)           |
| 4. TOTALS .....                        |           |                 |                |                      |                         |                                    |                |           |                     |                               |               |
| 4.1 Direct .....                       | 3,093,620 |                 | 1,718,915      |                      |                         |                                    |                |           |                     |                               | 1,374,705     |
| 4.2 Reinsurance assumed .....          | 166,365   |                 | 166,365        |                      |                         |                                    |                |           |                     |                               |               |
| 4.3 Reinsurance ceded .....            | 1,072,072 |                 | 1,009,351      |                      |                         |                                    |                |           |                     |                               | 62,721        |
| 4.4 Net .....                          | 2,187,913 | (a)             | (a) 875,929    |                      |                         |                                    | (a)            |           |                     |                               | 1,311,984     |

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$ ..... Individual Annuities \$ ....., Credit Life (Group and Individual) \$ ....., and Group Life \$ ....., are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ ..... Credit (Group and Individual) Accident and Health \$ ....., and Other Accident and Health \$ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

|                                                                              | PART 2 - Incurred During the Year |                        |                       |                      |                            |                                       |                       |           |                     |                                  |           |
|------------------------------------------------------------------------------|-----------------------------------|------------------------|-----------------------|----------------------|----------------------------|---------------------------------------|-----------------------|-----------|---------------------|----------------------------------|-----------|
|                                                                              | 1                                 | 2                      | Ordinary              |                      |                            | 6                                     | Group                 |           | Accident and Health |                                  |           |
|                                                                              |                                   |                        | 3                     | 4                    | 5                          |                                       | 7                     | 8         | 9                   | 10                               | 11        |
|                                                                              | Total                             | Industrial Life<br>(a) | Life Insurance<br>(b) | Individual Annuities | Supplementary<br>Contracts | Credit Life<br>(Group and Individual) | Life Insurance<br>(c) | Annuities | Group               | Credit<br>(Group and Individual) | Other     |
| 1. Settlements During the Year:                                              |                                   |                        |                       |                      |                            |                                       |                       |           |                     |                                  |           |
| 1.1 Direct .....                                                             | 78,621,848                        |                        | 12,623,675            | 58,110,034           |                            |                                       | 666,761               | 874,384   |                     |                                  | 6,346,994 |
| 1.2 Reinsurance assumed .....                                                | 245,162                           |                        | 245,162               |                      |                            |                                       |                       |           |                     |                                  |           |
| 1.3 Reinsurance ceded .....                                                  | 2,710,214                         |                        | 2,046,335             |                      |                            |                                       |                       |           |                     |                                  | 663,879   |
| 1.4 Net .....                                                                | (d) 76,156,796                    |                        | 10,822,502            | 58,110,034           |                            |                                       | 666,761               | 874,384   |                     |                                  | 5,683,115 |
| 2. Liability December 31, current<br>year from Part 1:                       |                                   |                        |                       |                      |                            |                                       |                       |           |                     |                                  |           |
| 2.1 Direct .....                                                             | 3,093,620                         |                        | 1,718,915             |                      |                            |                                       |                       |           |                     |                                  | 1,374,705 |
| 2.2 Reinsurance assumed .....                                                | 166,365                           |                        | 166,365               |                      |                            |                                       |                       |           |                     |                                  |           |
| 2.3 Reinsurance ceded .....                                                  | 1,072,072                         |                        | 1,009,351             |                      |                            |                                       |                       |           |                     |                                  | 62,721    |
| 2.4 Net .....                                                                | 2,187,913                         |                        | 875,929               |                      |                            |                                       |                       |           |                     |                                  | 1,311,984 |
| 3. Amounts recoverable from<br>reinsurers December 31,<br>current year ..... | 159,267                           |                        | 159,267               |                      |                            |                                       |                       |           |                     |                                  |           |
| 4. Liability December 31, prior year:                                        |                                   |                        |                       |                      |                            |                                       |                       |           |                     |                                  |           |
| 4.1 Direct .....                                                             | 3,594,770                         |                        | 2,539,980             |                      |                            |                                       |                       |           |                     |                                  | 1,054,790 |
| 4.2 Reinsurance assumed .....                                                | 285,706                           |                        | 285,706               |                      |                            |                                       |                       |           |                     |                                  |           |
| 4.3 Reinsurance ceded .....                                                  | 68,306                            |                        |                       |                      |                            |                                       |                       |           |                     |                                  | 68,306    |
| 4.4 Net .....                                                                | 3,812,170                         |                        | 2,825,686             |                      |                            |                                       |                       |           |                     |                                  | 986,484   |
| 5. Amounts recoverable from<br>reinsurers December 31, prior<br>year .....   | 1,088,314                         |                        | 1,088,314             |                      |                            |                                       |                       |           |                     |                                  |           |
| 6. Incurred benefits:                                                        |                                   |                        |                       |                      |                            |                                       |                       |           |                     |                                  |           |
| 6.1 Direct .....                                                             | 78,120,698                        |                        | 11,802,610            | 58,110,034           |                            |                                       | 666,761               | 874,384   |                     |                                  | 6,666,909 |
| 6.2 Reinsurance assumed .....                                                | 125,821                           |                        | 125,821               |                      |                            |                                       |                       |           |                     |                                  |           |
| 6.3 Reinsurance ceded .....                                                  | 2,784,933                         |                        | 2,126,639             |                      |                            |                                       |                       |           |                     |                                  | 658,294   |
| 6.4 Net .....                                                                | 75,461,586                        |                        | 9,801,792             | 58,110,034           |                            |                                       | 666,761               | 874,384   |                     |                                  | 6,008,615 |

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

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

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

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

EXHIBIT OF NONADMITTED ASSETS

|                                                                                                                         | 1                                        | 2                                | 3                                                          |
|-------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------------------|------------------------------------------------------------|
|                                                                                                                         | Current Year Total<br>Nonadmitted Assets | Prior Year<br>Nonadmitted Assets | Change in Total<br>Nonadmitted Assets<br>(Col. 2 - Col. 1) |
| 1. Bonds (Schedule D).....                                                                                              |                                          |                                  |                                                            |
| 2. Stocks (Schedule D):                                                                                                 |                                          |                                  |                                                            |
| 2.1 Preferred stocks .....                                                                                              |                                          |                                  |                                                            |
| 2.2 Common stocks .....                                                                                                 |                                          |                                  |                                                            |
| 3. Mortgage loans on real estate (Schedule B):                                                                          |                                          |                                  |                                                            |
| 3.1 First liens .....                                                                                                   |                                          |                                  |                                                            |
| 3.2 Other than first liens .....                                                                                        |                                          |                                  |                                                            |
| 4. Real estate (Schedule A):                                                                                            |                                          |                                  |                                                            |
| 4.1 Properties occupied by the company .....                                                                            |                                          |                                  |                                                            |
| 4.2 Properties held for the production of income.....                                                                   |                                          |                                  |                                                            |
| 4.3 Properties held for sale .....                                                                                      |                                          |                                  |                                                            |
| 5. Cash, (Schedule E, Part 1), cash equivalents (Schedule E, Part 2) and<br>short -term investments (Schedule DA) ..... |                                          |                                  |                                                            |
| 6. Contract loans .....                                                                                                 | 579                                      | 2,225                            | 1,646                                                      |
| 7. Other invested assets (Schedule BA) .....                                                                            |                                          |                                  |                                                            |
| 8. Receivables for securities .....                                                                                     |                                          |                                  |                                                            |
| 9. Aggregate write-ins for invested assets .....                                                                        |                                          |                                  |                                                            |
| 10. Subtotals, cash and invested assets (Lines 1 to 9) .....                                                            | 579                                      | 2,225                            | 1,646                                                      |
| 11. Title plants (for Title insurers only).....                                                                         |                                          |                                  |                                                            |
| 12. Investment income due and accrued .....                                                                             |                                          |                                  |                                                            |
| 13. Premiums and considerations:                                                                                        |                                          |                                  |                                                            |
| 13.1 Uncollected premiums and agents' balances in the course of<br>collection .....                                     | 35,840                                   | 20,879                           | (14,961)                                                   |
| 13.2 Deferred premiums, agents' balances and installments booked but deferred<br>and not yet due.....                   |                                          |                                  |                                                            |
| 13.3 Accrued retrospective premium.....                                                                                 |                                          |                                  |                                                            |
| 14. Reinsurance:                                                                                                        |                                          |                                  |                                                            |
| 14.1 Amounts recoverable from reinsurers .....                                                                          |                                          |                                  |                                                            |
| 14.2 Funds held by or deposited with reinsured companies .....                                                          |                                          |                                  |                                                            |
| 14.3 Other amounts receivable under reinsurance contracts .....                                                         |                                          |                                  |                                                            |
| 15. Amounts receivable relating to uninsured plans .....                                                                |                                          |                                  |                                                            |
| 16.1 Current federal and foreign income tax recoverable and interest thereon .....                                      |                                          |                                  |                                                            |
| 16.2 Net deferred tax asset.....                                                                                        | 24,632,436                               | 48,335,441                       | 23,703,005                                                 |
| 17. Guaranty funds receivable or on deposit .....                                                                       |                                          |                                  |                                                            |
| 18. Electronic data processing equipment and software.....                                                              |                                          |                                  |                                                            |
| 19. Furniture and equipment, including health care delivery assets.....                                                 | 128,100                                  | 58,875                           | (69,225)                                                   |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates .....                                        |                                          |                                  |                                                            |
| 21. Receivables from parent, subsidiaries and affiliates .....                                                          |                                          |                                  |                                                            |
| 22. Health care and other amounts receivable.....                                                                       |                                          |                                  |                                                            |
| 23. Aggregate write-ins for other than invested assets .....                                                            | 230,824                                  | 4,833                            | (225,991)                                                  |
| 24. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 10 to 23).....  | 25,027,779                               | 48,422,253                       | 23,394,474                                                 |
| 25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....                                        |                                          |                                  |                                                            |
| 26. Total (Lines 24 and 25)                                                                                             | 25,027,779                               | 48,422,253                       | 23,394,474                                                 |
| <b>DETAILS OF WRITE-INS</b>                                                                                             |                                          |                                  |                                                            |
| 0901. ....                                                                                                              |                                          |                                  |                                                            |
| 0902. ....                                                                                                              |                                          |                                  |                                                            |
| 0903. ....                                                                                                              |                                          |                                  |                                                            |
| 0998. Summary of remaining write-ins for Line 9 from overflow page .....                                                |                                          |                                  |                                                            |
| 0999. Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)                                                             |                                          |                                  |                                                            |
| 2301. Prepaid reinsurance premiums.....                                                                                 | 230,824                                  |                                  | (230,824)                                                  |
| 2302. Miscellaneous assets.....                                                                                         |                                          | 4,833                            | 4,833                                                      |
| 2303. ....                                                                                                              |                                          |                                  |                                                            |
| 2398. Summary of remaining write-ins for Line 23 from overflow page .....                                               |                                          |                                  |                                                            |
| 2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)                                                            | 230,824                                  | 4,833                            | (225,991)                                                  |

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

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

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

C. Accounting Policy  
Premium revenue  
Universal life-type insurance premiums and annuity considerations are recognized as revenue when received. Premiums on other life insurance contracts are recognized as revenue on the anniversary date of the contracts. Premiums on accident and health insurance contracts are recognized as revenue over the contract period. Premiums on deposit type funds are recorded directly to policy reserves and are not reported as revenue.

Liabilities for future policy benefits  
Liabilities for single premium and installment deferred annuities are based on the Commissioners Annuity Reserve Valuation Method at interest rates ranging from 4.50 percent to 10 percent. Liabilities for universal life-type insurance policies are based on the Commissioners Reserve Valuation Method or Net Single Premium Method at interest rates ranging from 4 percent to 6 percent and the 1958 CSO and 1980 CSO Mortality Tables.

Liabilities for fixed annuities in a benefit status are based on the 1949a Annuity Table with interest at 3.5 percent, the 1971 Individual Annuity Table with interest at 6 percent or 4 percent, the 1971 Group Annuity Table with interest at 6 percent, the 1983a Table with various interest rates ranging from 6.00 percent to 11.25 percent, or the Annuity 2000 Table with interest rates ranging from 5.25 percent to 7.00 percent.

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

Liabilities for future disability income policy benefits have been computed using the net level premium or two year full preliminary term method, based on the 1964 Commissioners Disability Table with the 1958 or 1980 Commissioners Standard Ordinary Mortality Tables at 3 percent interest or the 1985 Commissioners Individual Disability Table A with the 1980 Commissioners Standard Ordinary Mortality Table at 5 percent or 4.5 percent interest.

Liabilities for future benefits on long-term care insurance have been computed principally by the two year or one year full preliminary term method, using morbidity rates based on the 1985 National Nursing Home Survey, mortality rates based on the 1983a Table or the 1983 GAM Table, lapse rates based on company experience and an interest rate of 5 percent or 4.5 percent.

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

IDS Life of New York retains all risk for new claims on disability income contracts. IDS Life of New York also retains all accidental death benefit and waiver of premium risk.

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

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

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

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost and accounted for in the same manner as similar long-term investments except that any premium or discount is amortized on a straight-line basis to maturity.
- (2) Bonds not backed by other loans are carried at amortized cost with premium or discount amortized using the scientific amortization method. Bonds purchased at par are carried at cost. Bonds with a NAIC designation of 6 are reported at the lower of amortized cost or fair value.
- (3) Common Stocks, if owned, are carried at market with subsequent fluctuations in market value recorded as unrealized gain or loss.
- (4) Preferred stocks, if any, are carried at cost.
- (5) Mortgage loans on real estate are stated at the unpaid principle balance less any allowance for other than temporary impairments, if applicable.
- (6) Loan-backed securities and structured securities are stated at amortized cost using the scientific amortization method and include anticipated prepayments. Changes in estimated cash flow and in coupon interest cash flows from original purchase assumptions are accounted for using the prospective method. The retrospective method is used for all other pass-through, loan-backed and structured securities.
- (7) The Company has no investments in subsidiaries, controlled or affiliated companies.
- (8) The Company has no investments in joint ventures, partnerships, and limited liability companies.
- (9) The Company has no derivative instruments.
- (10) The Company does not anticipate investment income as a factor in the premium deficiency calculation.
- (11) Claim reserves for both future benefit payments and waived premiums are held for each known open claim and are calculated using tabular methods. An additional reserve for claims incurred but not reported is determined from multiple years of historical claim lag experience (updated at least annually). Claim liabilities are held for payments potentially due but unpaid as of the valuation date on known open claims. A claim administration expense reserve based on a review of actual expenses in relation to claim payments is also held.
- (12) The Company has not modified its capitalization policy.

2. Accounting Changes and Corrections of Errors  
None

3. Business Combinations and Goodwill  
Not applicable

NOTES TO FINANCIAL STATEMENTS

4. Discontinued Operations
Not applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
1) The maximum and minimum lending rates for mortgage loans during 2005 were: 5.840% and 5.170%.
2) During 2005, the Company did not reduce interest rates on any outstanding mortgage loans.
3) The maximum percentage of any one loan to the value of security at the time of loan, exclusive of insured or guaranteed or purchase money mortgage was: 80%.
4) At December 31, 2005, the Company held no mortgages with interest more than 180 days past due.
5) Taxes, assessments and any amounts advanced and not included in the mortgage loan total
6) Impaired loans with related allowance for credit losses
a. Related allowances for credit losses
7) Impaired loans without an allowance for credit losses
8) Average recorded investment in impaired loans
9) Interest income recognized during the period the loans were impaired
10) Amount of interest income was recognized using a cash-basis method during the period the loans were impaired.
11) Previous year end allowance for credit losses
Additions charged to operations
Write downs
Recoveries
Current year end allowance for credit losses
12) Interest accrual is stopped when a mortgage is 90 days delinquent. Income received during the 90+ delinquent period is collected on a cash basis until the loan is brought current and then returned to a normal accrual status.
B. Debt Restructuring
None
C. Reverse Mortgages
None
D. Loan-Backed Securities
Prepayment assumptions for pass-through, loan-backed bonds and structured securities are based on financial information provided by a licensed data provider. These assumptions are consistent with the current interest rate and economic environment. The retrospective method is used to value all types of these securities except in a situation where rate changes result in recalculation of the effective yield. The recalculated yield is used to amortize the investment as of the rate change date.
E. Repurchase Agreements
None
F. Real Estate
None

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company held no investments in joint ventures, partnerships or limited liability companies that exceed 10% of the admitted assets.
B. Not Applicable.

7. Investment Income

- B. The Company excludes due and accrued interest from investment income on bonds in default
C. There is no excluded investment income as of December 31, 2005.

8. Derivative Instruments
None

9. Income Taxes

- A. The components of the net deferred tax asset at December 31, 2005 and December 31, 2004 are as follows:
(1) Deferred tax assets (DTA), gross admitted and nonadmitted
(2) Deferred tax liabilities (DTL)
(3) DTA nonadmitted
(4) Net admitted DTA
(5) (Decrease)increase in DTA nonadmitted
B. A portion of the Company’s income earned prior to 1984 was not subject to current taxation but was accumulated, for tax purposes, in a “policyholders’ surplus account”. At December 31, 2005, the Company had a policyholders’ surplus account balance of \$0. The American Jobs Creation Act of 2004, which was enacted on October 22, 2004, provided a two-year suspension of the tax on policyholders’ surplus account distributions. The Company has made distributions which will not be subject to tax under the two-year suspension of \$797,941. Previously, the policyholders’ surplus account was only taxable if dividends to shareholders' exceeded the shareholders' surplus account and/or the Company was liquidated. Deferred taxes had not been previously established.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following:

|                                       | 2005          | 2004          |
|---------------------------------------|---------------|---------------|
| Current year expense                  | \$ 10,209,048 | \$ 13,861,872 |
| Prior period audit settlement         | -             | (37,842)      |
| Prior year adjustment                 | (582,003)     | (1,107,567)   |
| Capital loss carryback refund         | -             | (4,017,296)   |
| Current federal income taxes incurred | \$ 9,627,045  | \$ 8,699,167  |
| <b>DTAs</b>                           | <b>2005</b>   | <b>2004</b>   |
| Investments                           | \$ 1,470,652  | \$ 4,271,825  |
| Reserves                              | 12,607,570    | 32,796,113    |
| Deferred acquisition costs            | 12,931,660    | 12,446,936    |
| Unrealized losses                     | -             | 1,785         |
| Other                                 | 1,662,033     | 980,140       |
| Total gross DTAs                      | \$ 28,671,915 | \$ 50,496,799 |
| Less: DTAs nonadmitted                | 24,632,436    | 48,335,441    |
| Admitted DTAs                         | \$ 4,039,479  | \$ 2,161,358  |
| <b>DTLs</b>                           |               |               |
| Other                                 | \$ 753,759    | \$ -          |
| Total DTLs                            | \$ 753,759    | \$ -          |
| Net admitted DTA                      | \$ 3,285,720  | \$ 2,161,358  |

The change in net DTAs in comprised of the following:

|                                                                                | 2005          | 2004          | Change          |
|--------------------------------------------------------------------------------|---------------|---------------|-----------------|
| Gross DTAs                                                                     | \$ 28,671,915 | \$ 50,496,799 | \$ (21,824,884) |
| Less: Total DTLs                                                               | 753,759       | -             | 753,759         |
| Net DTAs in excess of DTLs                                                     | \$ 27,918,156 | \$ 50,496,799 | \$ (22,578,643) |
| Tax effect on unrealized gains                                                 |               |               | 1,783           |
| Change in net deferred income taxes                                            |               |               | \$ (22,576,860) |
| Certain prior year amounts have been restated to conform to new methodologies. |               |               |                 |

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 | \$ 36,740,425 |               |                |
| Capital gains                                         | 6,464,063     |               |                |
| Income before taxes                                   | \$ 43,204,488 | \$ 15,121,570 | 35.0%          |
| <u>Permanent differences:</u>                         |               |               |                |
| Prior year over-accrual of tax reserves               | 58,038,939    | 20,313,629    | 47.0%          |
| Amortization of IMR                                   | (559,560)     | (195,846)     | (0.5)%         |
| Nonadmitted assets                                    | (308,531)     | (107,986)     | (0.2)%         |
| Foreign tax credit adjustment                         | -             | (300,276)     | (0.7)%         |
| Adjustment to prior year return                       | (773,887)     | (270,860)     | (0.6)%         |
| Dividends received deduction                          | (5,138,100)   | (1,798,335)   | (4.2)%         |
| Adjustment to Gross DTA                               | (1,386,574)   | (485,301)     | (1.1)%         |
| Other                                                 | (207,682)     | (72,689)      | (0.2)%         |
| Total effective tax                                   |               | \$ 32,203,906 | 74.5%          |
| Current federal income taxes incurred                 |               | \$ 9,627,046  | 22.3%          |
| Change in net deferred income taxes                   |               | 22,576,860    | 52.2%          |
| Total effective tax                                   |               | \$ 32,203,906 | 74.5%          |

E. (1) At December 31, 2005, the Company had no operating loss carryforwards. The Company has net capital loss carryforwards which expire as follows:

|      | Capital Loss Carryforward | Tax Effect (35%) |
|------|---------------------------|------------------|
| 2009 | \$ 5,649,908              | \$ 1,977,468     |

(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:

|       |              |
|-------|--------------|
| 2005: | \$ 9,627,046 |
| 2004: | \$12,716,463 |
| 2003: | \$10,750,892 |

F. (1) The Company will file two federal income tax returns for 2005. For the period January 1, 2005 through September 30, 2005 the Company’s return is consolidated with the following entities: IDS Life Insurance Company, American Enterprise Life Insurance Company, American Partners Life Insurance Company, American Centurion Life Assurance Company, Ameriprise Financial, Inc., and American Express Company and its other subsidiaries.

For the period October 1, 2005 through December 31, 2005, the Company’s return is consolidated with the following entities: IDS Life Insurance Company, American Enterprise Life Insurance Company, American Partners Life Insurance Company, and American Centurion Life Assurance Company.

(2) The method of allocation among the companies is subject to written agreement, approved by the Board of Directors. Allocation is based upon separate return calculations with current credit for net losses to the extent they are utilized by the consolidated group. Inter-company tax balances are settled quarterly in accordance with the terms of the written agreement.

10. Information Concerning Parent, Subsidiaries and Affiliates

A. IDS Life of NY is a wholly-owned subsidiary of IDS Life Insurance Company (IDS Life) which is a wholly-owned subsidiary of Ameriprise Financial, Inc. (Ameriprise Financial). Prior to August 1, 2005, Ameriprise Financial was known as American Express Financial Corporation. Effective as of the close of business on September 30, 2005, American Express Company (American Express) completed the separation of

NOTES TO FINANCIAL STATEMENTS

Ameriprise Financial and the distribution of the Ameriprise Financial common stock to American Express shareholders in a tax free spin-off (the Distribution).

- B. In connection with the Distribution, Ameriprise Financial entered into certain agreements with American Express to effect the separation of its business and to define the responsibility for obligations arising before and after the date of the Distribution, including, among others, obligations relating to transition services, taxes, and employees. IDS Life of NY was allocated certain separation and distribution – related epenses incurred as a resolute of Ameriprise Financial becoming an independent company (as discussed below). IDS Life received a capital contribution of \$650 million from Ameriprise Financial during the third quarter of 2005 to absorb these costs and support its current financial strength ratings.

Separation Costs

Ameriprise Financial is in the process of developing certain independent facilities, systems, infrastructure and personnel to replace services we it had access to from American Express Company. It has also made significant investments to develop its new brands and establish the ability, and the ability of its subsidiaries, to operate without access to American Express Company’s operational and administrative infrastructure. These initiatives have been costly to implement. In 2005, Ameriprise Financial developed an allocation policy for separation costs resulting in the allocation of certain costs to IDS Life of NY that it considered to be a reasonable reflection of separation costs benefiting IDS Life of NY. These costs generally consist of allocated financial advisor and employee retention program costs, re-branding and marketing costs and costs to separate and reestablish technology platforms related to the separation and distribution of Ameriprise Financial. IDS Life of NY was allocated approximately \$3.9 million in total pretax separation costs through December 31, 2005. These costs are reported in “General Insurance Expenses” in the Summary of Operations.

Dividends

The Company paid \$22.5 million and \$21.5 million in dividends to IDS Life Insurance Company in 2005 and 2004, respectively.

- C. Not applicable.

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

|                            | 2005           | 2004           |
|----------------------------|----------------|----------------|
| Receivable from affiliates | \$ 0.8 million | \$ 0.4 million |
| Payable to affiliates      | \$ 3.0 million | \$ 0.7 million |

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

- E. The Company has not made any guarantees or undertakings for the benefit of any of its affiliates which result in a material contingent exposure of the Company's assets to liability.

- F. (1) “Intercompany Agreement” among Ameriprise Financial, IDS Life, and IDS Life of NY whereby Ameriprise Financial and IDS Life agree to provide administrative and technical services pursuant to the request of IDS Life of NY. IDS Life of NY agrees to pay IDS Life, and through IDS Life, Ameriprise Financial, the reasonable value of such services and expenses incurred on its behalf.
- (2) “Service and Cost Allocation Agreement”, dated April 1, 1995, between American Centurion Life Assurance Company (American Centurion Life) and IDS Life of NY whereby IDS Life of NY agrees to provide and is compensated for providing support services and supplies pursuant to the request of American Centurion Life.
- (3) "Custodial Agreement", which is a NYS-approved agreement between IDS Life of NY and Ameriprise Trust Company, effective March 23, 1984, pursuant to which Ameriprise Trust Company provides the safekeeping and other usual custodial services pertaining to IDS Life of NY’s General Account and certain separate account securities.
- (4) “Administrative Services Agreement”, effective October 25, 1972, between Ameriprise Financial and IDS Life of NY whereby the Company is the recipient of administrative and technical services.
- (5) “Mortgage Loan Services Agreement”, effective February 14, 1996, between Ameriprise Financial and IDS Life of NY whereby the Company is the recipient of premium collection and mortgage records maintenance services.
- (6) “Administrative Services Agreement”, effective April 1, 1998, between IDS Life and IDS Life of NY whereby IDS Life of NY is the recipient of advisory, actuarial, finance and accounting services, licensing, compensation and administrative services and printing services.
- (7) “Services and Cost Allocation Agreement”, effective April 1, 1998, between IDS Life of NY and American Centurion Life whereby American Centurion Life is the recipient of mail services, file maintenance, telecommunications, and data communications.
- (8) “Mortgage Participation Agreement”, effective April 1, 1995 (or May 22, 1995), between American Enterprise Life Insurance Company and IDS Life of NY whereby the IDS Life of NY is the lead lender and American Enterprise Life Insurance Company is the participant in the mortgage participation.
- (9) “Gross Administrative Charge Agreement”, effective October 1, 2005, between Ameriprise Financial and IDS Life of NY whereby IDS Life of NY performs all management services, other than investment management services, required in connection with the management of the Funds, as defined in the agreement. As of October 1, 2005, investment management services have been transferred to RiverSource Investments, LLC in an agreement between Ameriprise Financial and RiverSource Investments.
- (11) “Federal Income Tax allocation agreement”, effective August 31, 1985 between IDS Life and its subsidiaries: IDS Life Insurance Company of NY, American Enterprise Life Insurance Company, American Partners Life Insurance Company, American Centurion Life Assurance Company and Ameriprise Financial and American Express Corporation. Allocation of tax charges or tax refunds is based upon separate return calculations with credit for net losses as applicable. All settlements of intercompany balances shall be made within 30 days after payment is made or refund is received.
- (12) “Branch Manager Agreement”, effective January 1, 1975, between Ameriprise Financial Services, Inc. (Ameriprise Financial Services) (formerly known as American Express Financial Advisors Inc. and IDS Financial Services Inc.) and the Company whereby the Company is the recipient of the following services: Marketing and sales of annuity products.
- (13) “Variable Annuity and Life Insurance Distribution Agreement”, effective July 1, 1987, between the Company and Ameriprise Financial whereby the Company appoints Ameriprise Financial Services to solicit and procure, within the state of New York, applications for variable annuity contracts and variable life policies to be issued by the Company.
- (13) “Service Agreement”, effective October 1, 2000, between the Company and Ameriprise Financial Services whereby Ameriprise Financial Services will process agent compensation payments.
- (14) Investment Management & Services Agreement effective October 1, 2005, between IDS Life NY and RiverSource Investments, LLC pursuant to which RiverSource Investments, LLC provides investment management services and advice with respect to the selection, purchase or sale of securities.

- G. Ameriprise Financial is considered the ultimate controlling party for future holding company filings. Refer to the organization chart at Schedule Y for disclosure of the other entities within the holding company group.

- H. Not applicable

- I. Not applicable

NOTES TO FINANCIAL STATEMENTS

J. Not applicable

11. Debt

- C. Capital Notes  
None
- B. Other Debt  
None

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

- D. Defined Benefit Plan  
Not applicable
- C. Defined Contribution Plans  
The Company participates in defined contribution pension plans of Ameriprise Financial which cover all employees who have met certain employment requirements. Company contributions to the plans are a percent of either each employee's eligible compensation or basic contributions. Costs of these plans charged to operations in 2005 and 2004 were \$186,330 and \$169,941, respectively.
- C. Multiemployer Plans  
Not Applicable
- D. Consolidated/Holding Company Plans  
The Company participates in the Ameriprise Financial Retirement Plan which covers all permanent employees age 21 and over who have met certain employment requirements. Employer contributions to the plan are based on participants' age, years of service and total compensation for the year. Funding of retirement costs for this plan complies with the applicable minimum funding requirements specified by ERISA. The Company's share of the total net periodic pension cost was \$68,424 in 2005 and \$46,997 in 2004.

The Company has a "Sales Benefit Plan" which is an unfounded, noncontributory retirement plan for all eligible financial advisors. Total plan costs for 2005 and 2004, which are calculated on the basis of commission earnings of the individual financial advisors, were \$49,334 and \$148,077 respectively.

The Company also participates in defined benefit health care plans of Ameriprise Financial that provide health care and life insurance benefits to retired employees and retired financial advisors. The plans include participant contributions and service related eligibility requirements. Upon retirement, such employees are considered to have been employees of Ameriprise Financial. Ameriprise Financial expenses these benefits and allocates the expenses to its subsidiaries. The Company's share of post retirement benefits was \$0 in both 2005 and 2004.

- E. Postemployment Benefits and Compensated Absences  
Not Applicable

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

- (1) The Company has 200,000 shares of common stock authorized, issued and outstanding. All shares have a \$10 par value.
- (2) Not applicable
- (3) The laws of the State of New York contain restrictions regarding the amount of dividend distributions which may be made by insurers domiciled in New York. These restrictions relate to the amount of capital and surplus of the Company and in certain circumstances require advance approval from the New York Superintendent of Insurance.
- (4) Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- (5) – (8) Not applicable
- (9) The portion of unassigned funds (surplus) represented by cumulative unrealized gains (losses): None
- (10) – (12) Not applicable

14. Contingencies

- A. Contingent Commitments  
The Company had no contingent liabilities at December 31, 2005.
- B. Assessments  
None
- C. Gain Contingencies  
The Company has no gain contingencies
- D. All Other Contingencies  
The Securities and Exchange Commission (SEC), the National Association of Securities Dealers (NASD) and several state attorneys general have brought proceedings challenging several mutual fund and variable account financial practices, including suitability generally, late trading, market timing and disclosure of revenue sharing arrangements. IDS Life Insurance Company of New York, its subsidiary and affiliates have received requests for information concerning some of these practices and are cooperating fully with these inquiries.

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

The IRS routinely examines the Company's federal income tax returns and recently completed its audit for the 1993 through 1996 tax years. The IRS is currently conducting an audit of the Company for the 1997 through 2002 tax years. Management does not believe there will be a material adverse effect on the Company's financial position and results of operations as a result of these audits.

15. Leases

Not applicable

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

Not applicable

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

Not applicable

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

Not applicable

19. Direct Premium Written by Managing General Agents/Third Party Administrators

Not applicable

NOTES TO FINANCIAL STATEMENTS

20. September 11 Events  
None
21. Other Items

A. Extraordinary items  
None

B. Troubled debt restructuring  
Not applicable

C. Other disclosures  
Assets in the amount of \$289,856 and \$292,686 at December 31, 2005 and 2004, respectively, were on deposit with government authorities as required by law.

D. Uncollectible accounts  
None

E. Business Interruption Insurance Recoveries  
None
22. Subsequent Events  
None
23. Reinsurance

A. Ceded Reinsurance Report  
Section 1 – General Interrogatories

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

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

Section 2 – Ceded Reinsurance Report – Part A

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

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

Section 3 – Ceded Reinsurance Report – Part B

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

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

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination  
Not applicable25. Change in Incurred Losses and Loss Adjustment Expenses  
Not applicable26. Intercompany Pooling Arrangements  
Not applicable27. Structured Settlements  
Not applicable28. Health Care Receivables  
Not applicable29. Participating Policies  
Not applicable30. Premium Deficiency Reserves  
Not applicable31. Reserves for Life and Deposit-Type Contracts

1. The Company waives the deduction of deferred fractional premiums upon the death of the insured and returns any portion of the final premium beyond the date of death. Any surrender values promised in excess of the legally computed reserves are included in Exhibit 5, Line G.3.

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

3. As of December 31, 2005, the Company had \$417,782,209 of insurance in force for which gross premiums are less than net premiums according to the standard valuation set by the State of New York. Total reserves to cover the above insurance totaled \$2,489,026 at year end. These reserves are reported in Exhibit 5 Part 1. Through coinsurance agreements \$351,851 of this reserve is ceded to reinsurers.

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

NOTES TO FINANCIAL STATEMENTS

5. Actual interest is credited on accounts.
6. There are no “other increases” reported on line 7 of the Analysis of Increase in Reserves During the Year.

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

|     |                                                           |                  |            |
|-----|-----------------------------------------------------------|------------------|------------|
| A.  | Subject to discretionary withdrawal:                      | Amount           | % of Total |
| (1) | With Market Value Adjustment                              | \$ -             | 0.0%       |
| (2) | At book value less current surrender charge of 5% or more | 365,149,820      | 13.4%      |
| (3) | At fair value                                             | 1,627,182,789    | 59.6%      |
| (4) | Total with adjustment or at market value                  | 1,992,332,609    | 73.0%      |
| (5) | At book value without adjustment **                       | 607,392,977      | 22.2%      |
| B.  | Not subject to discretionary withdrawal                   | 131,947,995      | 4.8%       |
| C.  | Total (gross)                                             | \$ 2,731,673,581 | 100.0%     |
| D.  | Reinsurance ceded                                         | -                |            |
| E.  | Total (net)                                               | \$ 2,731,673,581 |            |

\*\*

Approximately \$207.4 million of these reserves are subject to withdrawal with a surrender charge that is contingent or less than 5% (but greater than 0%)

|      |                                                                                 |                  |
|------|---------------------------------------------------------------------------------|------------------|
| F.   | Life, Accident & Health Annual Statement:                                       |                  |
| (1)  | Exhibit 5, Annuities Section, Total (net)                                       | \$ 1,089,358,118 |
| (2)  | Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net) | -                |
| (3)  | Exhibit of Deposit-Type Contracts, Line 14, Column 1                            | 8,686,827        |
| (4)  | Subtotal                                                                        | \$ 1,098,044,945 |
|      | Separate Accounts Annual Statement:                                             |                  |
| (5)  | Exhibit 3, Line 0299999, Column 2                                               | \$ 1,633,628,636 |
| (6)  | Exhibit 3, Line 0399999, Column 2                                               | -                |
| (7)  | Page 3, Line 2, Column 3                                                        | -                |
| (8)  | Page 3, Line 3.1, Column 3                                                      | -                |
| (9)  | Page 3, Line 3.2, Column 3                                                      | -                |
| (10) | Page 3, Line 3.3, Column 3                                                      | -                |
| (11) | Subtotal                                                                        | \$ 1,633,628,636 |
| (12) | Combined Total                                                                  | \$ 2,731,673,581 |

33. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2005 were as follows:

| Type                      | (1)<br>Gross | (2)<br>Net of Loading |
|---------------------------|--------------|-----------------------|
| (1) Industrial            | \$ -         | \$ -                  |
| (2) Ordinary new business | 318,899      | 337                   |
| (3) Ordinary renewal      | 1,958,273    | 940,309               |
| (4) Credit Life           | -            | -                     |
| (5) Group Life            | -            | -                     |
| (6) Group Annuity         | -            | -                     |
| (7) Totals                | \$ 2,277,172 | \$ 940,646            |

34. Separate Accounts

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

The majority of the variable annuity contracts generally provide an incidental death benefit approximately equal to the maximum of the account value, premium paid, or the account value as of the most recent 6<sup>th</sup> contract anniversary.

A newer family of products, the RAVA series, offers various benefits available through riders.

Maximum anniversary account value,  
Gain Gross Up (40% if issue age < 70, 15% otherwise),

A bonus (from 3.75% to 20%, depending on issue age and contract year) of amounts transferred over from a 1035 exchange.

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

The Company also sells products with guaranteed living benefits. These include guaranteed minimum withdrawal benefit (GMWB) and guaranteed minimum accumulation benefit (GMAB), which are described in the General Interrogatories. The guaranteed living benefit reserves are included in Exhibit 5, Annuities.

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

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

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

|     |            |            |               |     |
|-----|------------|------------|---------------|-----|
| (1) | (2)        | (3)        | (4)           | (5) |
|     | Nonindexed | Nonindexed | Nonguaranteed |     |

NOTES TO FINANCIAL STATEMENTS

|                                                                                   | Indexed | Guarantee Less<br>than/Equal to 4% | Guarantee<br>More than 4% | Separate<br>Accounts | TOTAL            |
|-----------------------------------------------------------------------------------|---------|------------------------------------|---------------------------|----------------------|------------------|
| (1) Premiums, considerations or deposits for<br>year ended 12/31/2005             | \$ -    | \$ -                               | \$ -                      | \$ 336,469,266       | \$ 336,469,266   |
| <b>Reserves at 12/31/2005</b>                                                     |         |                                    |                           |                      |                  |
| (2) For accounts with assets at:                                                  |         |                                    |                           |                      |                  |
| a. Fair Value                                                                     | \$ -    | \$ -                               | \$ -                      | \$ 1,879,908,562     | \$ 1,879,908,562 |
| b. Amortized Cost                                                                 | -       | -                                  | -                         | -                    | -                |
| c. Total Reserves                                                                 | \$ -    | \$ -                               | \$ -                      | \$ 1,879,908,562     | \$ 1,879,908,562 |
| (3) By withdrawal characteristics:                                                |         |                                    |                           |                      |                  |
| a. Subject to discretionary withdrawal                                            | \$ -    | \$ -                               | \$ -                      | \$ -                 | \$ -             |
| b. With MV adjustment                                                             | -       | -                                  | -                         | -                    | -                |
| c. At BV without MV adjustment and with<br>current surrender charge of 5% or more | -       | -                                  | -                         | -                    | -                |
| d. At fair value                                                                  | -       | -                                  | -                         | 1,873,462,715        | 1,873,462,715    |
| e. At BV without MV adjustment and with<br>current surrender charge less than 5%  | -       | -                                  | -                         | -                    | -                |
| f. Subtotal                                                                       | -       | -                                  | -                         | 1,873,462,715        | 1,873,462,715    |
| g. Not subject to discretionary withdrawal                                        | -       | -                                  | -                         | 6,445,847            | 6,445,847        |
| h. Total (gross)                                                                  | \$ -    | \$ -                               | \$ -                      | \$ 1,879,908,562     | \$ 1,879,908,562 |

B. Reconciliation of Transfers To (From) Separate Accounts

|    |                                                                                                    |                |
|----|----------------------------------------------------------------------------------------------------|----------------|
| 1. | Transfers as reported in the Summary of Operations of the Separate Account Statements              |                |
| a. | Transfers to Separate Accounts (Page 4 line 1.4)                                                   | \$ 340,928,303 |
| b. | Transfers from Separate Accounts (Page 4 line 10)                                                  | 194,633,566    |
| c. | Net Transfers to (from) Separate Accounts (a) – (b)                                                | \$ 146,294,737 |
| 2. | Reconciling Adjustments                                                                            |                |
| a. | Transfers due to purchase payment credits                                                          | \$ (2,970,922) |
| b. | Contract and insurance charge                                                                      | 13,031,092     |
| d. | Transfers on account of policy loans disbursements                                                 | 1,823,334      |
| e. | Transfers on account of policy loan repayments                                                     | (1,488,115)    |
| 3. | Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement | \$ 156,690,126 |
|    | (1c) + (2) = Page 4, Line 26                                                                       |                |

35. Loss/Loss Adjustment Expenses,

The liability for unpaid accident and health claim adjustment expenses as of December 31, 2005 and December 31, 2004 was \$815,284 and \$791,489, respectively.

The Company incurred \$211,566 and paid \$187,772 of claim adjustment expenses in the current year, of which \$126,848 of the paid amount was attributable to insured or covered events of prior years.

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

SUMMARY INVESTMENT SCHEDULE

| Investment Categories                                                                                                                                   | Gross<br>Investment Holdings |                 | Admitted Assets as Reported<br>in the<br>Annual Statement |                 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-----------------|-----------------------------------------------------------|-----------------|
|                                                                                                                                                         | 1<br>Amount                  | 2<br>Percentage | 3<br>Amount                                               | 4<br>Percentage |
| 1. Bonds:                                                                                                                                               |                              |                 |                                                           |                 |
| 1.1 U.S. treasury securities .....                                                                                                                      | 421,940                      | .0.027          | 421,940                                                   | .0.027          |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities):                                                                          |                              |                 |                                                           |                 |
| 1.21 Issued by U.S. government agencies .....                                                                                                           |                              |                 |                                                           |                 |
| 1.22 Issued by U.S. government sponsored agencies .....                                                                                                 | 17,576,860                   | 1.115           | 17,576,860                                                | 1.115           |
| 1.3 Foreign government (including Canada, excluding mortgaged-backed securities) .....                                                                  | 6,212,491                    | .0.394          | 6,212,491                                                 | .0.394          |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:                                                   |                              |                 |                                                           |                 |
| 1.41 States, territories and possessions general obligations .....                                                                                      | 1,994,309                    | .0.127          | 1,994,309                                                 | .0.127          |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....                                 | 1,001,384                    | .0.064          | 1,001,384                                                 | .0.064          |
| 1.43 Revenue and assessment obligations .....                                                                                                           | 3,000,000                    | .0.190          | 3,000,000                                                 | .0.190          |
| 1.44 Industrial development and similar obligations .....                                                                                               |                              |                 |                                                           |                 |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS):                                                                               |                              |                 |                                                           |                 |
| 1.51 Pass-through securities:                                                                                                                           |                              |                 |                                                           |                 |
| 1.511 Issued or guaranteed by GNMA .....                                                                                                                | 1,621,369                    | .0.103          | 1,621,369                                                 | .0.103          |
| 1.512 Issued or guaranteed by FNMA and FHLMC .....                                                                                                      | 89,882,015                   | 5.704           | 89,882,015                                                | 5.704           |
| 1.513 All other .....                                                                                                                                   | 4,416,207                    | .0.280          | 4,416,207                                                 | .0.280          |
| 1.52 CMOs and REMICs:                                                                                                                                   |                              |                 |                                                           |                 |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....                                                                                             | 163,901,335                  | 10.402          | 163,901,335                                               | 10.402          |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 ..... |                              |                 |                                                           |                 |
| 1.523 All other .....                                                                                                                                   | 182,564,660                  | 11.586          | 182,564,660                                               | 11.586          |
| 2. Other debt and other fixed income securities (excluding short-term):                                                                                 |                              |                 |                                                           |                 |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO) .....                                                              | 706,586,860                  | 44.842          | 706,586,860                                               | 44.842          |
| 2.2 Unaffiliated foreign securities .....                                                                                                               | 165,939,428                  | 10.531          | 165,939,428                                               | 10.531          |
| 2.3 Affiliated securities .....                                                                                                                         |                              |                 |                                                           |                 |
| 3. Equity interests:                                                                                                                                    |                              |                 |                                                           |                 |
| 3.1 Investments in mutual funds .....                                                                                                                   |                              |                 |                                                           |                 |
| 3.2 Preferred stocks:                                                                                                                                   |                              |                 |                                                           |                 |
| 3.21 Affiliated .....                                                                                                                                   |                              |                 |                                                           |                 |
| 3.22 Unaffiliated .....                                                                                                                                 |                              |                 |                                                           |                 |
| 3.3 Publicly traded equity securities (excluding preferred stocks):                                                                                     |                              |                 |                                                           |                 |
| 3.31 Affiliated .....                                                                                                                                   |                              |                 |                                                           |                 |
| 3.32 Unaffiliated .....                                                                                                                                 |                              |                 |                                                           |                 |
| 3.4 Other equity securities:                                                                                                                            |                              |                 |                                                           |                 |
| 3.41 Affiliated .....                                                                                                                                   |                              |                 |                                                           |                 |
| 3.42 Unaffiliated .....                                                                                                                                 | 137,177                      | .0.009          | 137,177                                                   | .0.009          |
| 3.5 Other equity interests including tangible personal property under lease:                                                                            |                              |                 |                                                           |                 |
| 3.51 Affiliated .....                                                                                                                                   |                              |                 |                                                           |                 |
| 3.52 Unaffiliated .....                                                                                                                                 |                              |                 |                                                           |                 |
| 4. Mortgage loans:                                                                                                                                      |                              |                 |                                                           |                 |
| 4.1 Construction and land development .....                                                                                                             |                              |                 |                                                           |                 |
| 4.2 Agricultural .....                                                                                                                                  |                              |                 |                                                           |                 |
| 4.3 Single family residential properties .....                                                                                                          |                              |                 |                                                           |                 |
| 4.4 Multifamily residential properties .....                                                                                                            |                              |                 |                                                           |                 |
| 4.5 Commercial loans .....                                                                                                                              | 170,673,259                  | 10.831          | 170,673,259                                               | 10.831          |
| 4.6 Mezzanine real estate loans .....                                                                                                                   |                              |                 |                                                           |                 |
| 5. Real estate investments:                                                                                                                             |                              |                 |                                                           |                 |
| 5.1 Property occupied by the company .....                                                                                                              |                              |                 |                                                           |                 |
| 5.2 Property held for the production of income (including \$ .....of property acquired in satisfaction of debt) .....                                   |                              |                 |                                                           |                 |
| 5.3 Property held for sale (including \$ ..... property acquired in satisfaction of debt) .....                                                         |                              |                 |                                                           |                 |
| 6. Contract loans .....                                                                                                                                 | 31,506,342                   | 1.999           | 31,505,763                                                | 1.999           |
| 7. Receivables for securities .....                                                                                                                     | 65,646                       | .0.004          | 65,646                                                    | .0.004          |
| 8. Cash, cash equivalents and short-term investments .....                                                                                              | 28,240,930                   | 1.792           | 28,240,930                                                | 1.792           |
| 9. Other invested assets .....                                                                                                                          |                              |                 |                                                           |                 |
| 10. Total invested assets                                                                                                                               | 1,575,742,211                | 100.000         | 1,575,741,632                                             | 100.000         |

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [ X ] No [ ]
- 1.2

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

Yes [ X ] No [ ] NA [ ]
- 1.3

State Regulating?

New York
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?

Yes [ ] No [ X ]
- 2.2

If yes, date of change:

If not previously filed, furnish herewith a certified copy of the instrument as amended.
- 3.1

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

12/31/2002
- 3.2

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

12/31/2002
- 3.3

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

08/11/2005
- 3.4

By what department or departments?

New York State Insurance Department
- 4.1

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

4.11 sales of new business?

Yes [ ] No [ X ]

4.12 renewals?

Yes [ ] No [ X ]
- 4.2

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

4.21 sales of new business?

Yes [ X ] No [ ]

4.22 renewals?

Yes [ X ] No [ ]
- 5.1

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

Yes [ ] No [ X ]
- 5.2

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

| 1<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---------------------|------------------------|------------------------|
|                     |                        |                        |
|                     |                        |                        |
|                     |                        |                        |
|                     |                        |                        |
|                     |                        |                        |

- 6.1

Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.)

Yes [ ] No [ X ]
- 6.2

If yes, give full information
- 7.1

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

Yes [ ] No [ X ]
- 7.2

If yes,

7.21 State the percentage of foreign control;

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

| 1<br>Nationality | 2<br>Type of Entity |
|------------------|---------------------|
|                  |                     |
|                  |                     |
|                  |                     |
|                  |                     |
|                  |                     |

GENERAL INTERROGATORIES

- 8.1

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

Yes [ ] No [ X ]
- 8.2

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

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

Yes [ X ] No [ ]
- 8.4

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

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

9.

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

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

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

Joseph J. Rao, FSA, MAAA, 2905 Ameriprise Financial Center, Minneaplis, MN 55474 - Appointed Actuary, Officer
- 11.1

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

Yes [ ] No [ X ]

11.11

Name of real estate holding company

11.12

Number of parcels involved

11.13

Total book/adjusted carrying value

\$.....
- 11.2

If yes, provide explanation
12.

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

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

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

Yes [ ] No [ ]
- 12.3

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

Yes [ ] No [ ]
- 12.4

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

Yes [ ] No [ ] NA [ ]

BOARD OF DIRECTORS

13.

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

Yes [ X ] No [ ]
14.

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

Yes [ X ] No [ ]
15.

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

Yes [ X ] No [ ]

FINANCIAL

- 16.1

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

16.11

To directors or other officers ..

\$.....

16.12

To stockholders not officers ...

\$.....

16.13

Trustees, supreme or grand (Fraternal only) .....

\$.....
- 16.2

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

16.21

To directors or other officers ...

\$.....

16.22

To stockholders not officers ....

\$.....

16.23

Trustees, supreme or grand (Fraternal only) .....

\$.....
- 17.1

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

Yes [ ] No [ X ]
- 17.2

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

17.21

Rented from others .....

\$.....

17.22

Borrowed from others .....

\$.....

17.23

Leased from others .....

\$.....

17.24

Other .....

\$.....
- 18.1

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

Yes [ ] No [ X ]
- 18.2

If answer is yes,

18.21

Amount paid as losses or risk adjustment .....

\$.....

18.22

Amount paid as expenses .....

\$.....

18.23

Other amounts paid .....

\$.....
- 19.1

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

Yes [ X ] No [ ]
- 19.2

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

\$.....549,365

GENERAL INTERROGATORIES  
INVESTMENT

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

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

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

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

21.21

Loaned to others .....

\$.....

21.22

Subject to repurchase agreements .....

\$.....

21.23

Subject to reverse repurchase agreements .....

\$.....

21.24

Subject to dollar repurchase agreements .....

\$.....

21.25

Subject to reverse dollar repurchase agreements .....

\$.....

21.26

Pledged as collateral .....

\$.....

21.27

Placed under option agreements .....

\$.....

21.28

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

\$.....

21.29

Other .....

\$.....

21.3 For category (21.28) provide the following:

| 1<br>Nature of Restriction | 2<br>Description | 3<br>Amount |
|----------------------------|------------------|-------------|
| .....                      | .....            | .....       |
| .....                      | .....            | .....       |
| .....                      | .....            | .....       |
| .....                      | .....            | .....       |

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

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

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

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

GENERAL INTERROGATORIES

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

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

| <div>1</div> <div>Name of Custodian(s)</div> | <div>2</div> <div>Custodian's Address</div> |
|----------------------------------------------|---------------------------------------------|
| .....                                        | .....                                       |

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

| <div>1</div> <div>Name(s)</div> | <div>2</div> <div>Location(s)</div>                           | <div>2</div> <div>Complete Explanation(s)</div>                                                                                                                  |
|---------------------------------|---------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Ameriprise Trust Company.....   | 50900 Ameriprise Financial Center, Minneapolis, MN 55474..... | The Company is in the process of amending its custodial agreements to include certain provisions required by the NAIC Financial Condition Examiner Handbook..... |

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

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

| <div>1</div> <div>Old Custodian</div> | <div>2</div> <div>New Custodian</div> | <div>3</div> <div>Date of Change</div> | <div>4</div> <div>Reason</div> |
|---------------------------------------|---------------------------------------|----------------------------------------|--------------------------------|
| American Express Trust Company.....   | Ameriprise Trust Company.....         | ..08/01/2005..                         | Name changed.....              |

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

| <div>1</div> <div>Central Registration Depository Number(s)</div> | <div>2</div> <div>Name</div>   | <div>2</div> <div>Address</div>                             |
|-------------------------------------------------------------------|--------------------------------|-------------------------------------------------------------|
| .....                                                             | Ameriprise Financial, Inc..... | 220 Ameriprise Financial Center, Minneapolis, MN 55474..... |

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

25.2 If yes, complete the following schedule:

| <div>1</div> <div>CUSIP #</div> | <div>2</div> <div>Name of Mutual Fund</div> | <div>3</div> <div>Book/Adjusted Carrying Value</div> |
|---------------------------------|---------------------------------------------|------------------------------------------------------|
| .....                           | .....                                       | .....                                                |
| .....                           | .....                                       | .....                                                |
| 25.2999 TOTAL                   |                                             |                                                      |

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

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

GENERAL INTERROGATORIES

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

|                            | 1                             | 2             | 3                                                                                 |
|----------------------------|-------------------------------|---------------|-----------------------------------------------------------------------------------|
|                            | Statement (Admitted)<br>Value | Fair Value    | Excess of Statement<br>over Fair Value (-)<br>or Fair Value<br>over Statement (+) |
| 26.1 Bonds.....            | 1,380,167,352                 | 1,382,466,914 | 2,299,562                                                                         |
| 26.2 Preferred stocks..... |                               |               |                                                                                   |
| 26.3 Totals                | 1,380,167,352                 | 1,382,466,914 | 2,299,562                                                                         |

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

The fair market value for public issues is the publicly traded market value at year end. For private issues, the fair market value is obtained from an outside broker pricing service.....

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

27.2 If no, list the exceptions:

OTHER

28.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?.....\$ .....31,118

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

| 1                                       | 2           |
|-----------------------------------------|-------------|
| Name                                    | Amount Paid |
| American Council of Life Insurance..... | 26,385      |

29.1 Amount of payments for legal expenses, if any?.....\$ .....208,507

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

| 1                     | 2           |
|-----------------------|-------------|
| Name                  | Amount Paid |
| Herold & Hainess..... | 115,000     |
| Locke & Herbert.....  | 80,249      |

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

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

| 1     | 2           |
|-------|-------------|
| Name  | Amount Paid |
| ..... |             |
| ..... |             |
| ..... |             |

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1

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

Yes [ ] No [ X ]

1.2

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

\$

1.3

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

\$

1.31

Reason for excluding

1.4

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

\$

1.5

Indicate total incurred claims on all Medicare Supplement Insurance.

\$

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$

1.62

Total incurred claims

\$

1.63

Number of covered lives

\$

All years prior to most current three years:

1.64

Total premium earned

\$

1.65

Total incurred claims

\$

1.66

Number of covered lives

\$

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$

1.72

Total incurred claims

\$

1.73

Number of covered lives

\$

All years prior to most current three years:

1.74

Total premium earned

\$

1.75

Total incurred claims

\$

1.76

Number of covered lives

\$

2. Health Test:

|     |                         |    | 1             |    | 2           |
|-----|-------------------------|----|---------------|----|-------------|
|     |                         |    | Current Year  |    | Prior Year  |
| 2.1 | Premium Numerator       | \$ |               | \$ |             |
| 2.2 | Premium Denominator     | \$ | 441,094,740   | \$ | 368,137,609 |
| 2.3 | Premium Ratio (2.1/2.2) |    |               |    |             |
| 2.4 | Reserve Numerator       | \$ | 1,311,984     | \$ |             |
| 2.5 | Reserve Denominator     | \$ | 1,407,797,676 | \$ |             |
| 2.6 | Reserve Ratio (2.4/2.5) |    | 0.001         |    |             |

3.1

Does this reporting entity have Separate Accounts?

Yes [ X ] No [ ]

3.2

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

Yes [ X ] No [ ] NA [ ]

3.3

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

\$

3.4

State the authority under which Separate Accounts are maintained:

New York State Insurance Department

3.5

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

Yes [ ] No [ X ]

3.6

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

Yes [ ] No [ X ]

3.7

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

\$

4.1

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

Yes [ X ] No [ ]

4.2

Net reimbursement of such expenses between reporting entities:

4.21

Paid:

\$

25,212,724

4.22

Received:

\$

83,468

5.1

Does the reporting entity write any guaranteed interest contracts?

Yes [ ] No [ X ]

5.2

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

5.21

Page 3, Line 1

\$

5.22

Page 4, Line 1

\$

6.

For stock reporting entities only:

6.1

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

\$

49,000,000

7.

Total dividends paid stockholders since organization of the reporting entity:

7.11

Cash:

\$

165,000,000

7.12

Stock:

\$

22

GENERAL INTERROGATORIES

8.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [ X ]

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

8.2 If yes, has the reporting entity completed the Workers Compensation Carve-Out Supplement to the Annual Statement: ..... Yes [ ] No [ ]

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

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

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

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

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

9.1 Does the company have variable annuities with guaranteed benefits? ..... Yes [ X ] No [ ]

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

GENERAL INTERROGATORIES

| Type                              |                                                                                                                          | 3                           | 4                                 | 5                               | 6                          | 7                      | 8                    | 9                              |
|-----------------------------------|--------------------------------------------------------------------------------------------------------------------------|-----------------------------|-----------------------------------|---------------------------------|----------------------------|------------------------|----------------------|--------------------------------|
| 1<br>Guaranteed<br>Death Benefits | 2<br>Guaranteed<br>Living Benefits                                                                                       | Waiting Period<br>Remaining | Account Value<br>Related to Col.3 | Total Related<br>Account Values | Gross Amount<br>of Reserve | Location of<br>Reserve | Portion<br>Reinsured | Reinsurance<br>Reserved Credit |
| None                              | GMWB                                                                                                                     | N/A                         | N/A                               | 195,194                         | 403                        | Exhibit 5              | None                 |                                |
| None                              | GMAB                                                                                                                     | 10 years                    | 107,516                           | 107,516                         |                            | Exhibit 5              | None                 |                                |
| ROP                               | None                                                                                                                     | N/A                         | N/A                               | 235,298,639                     | 32,126                     | Exhibit 5              | None                 |                                |
| ROP                               | GMWB                                                                                                                     | N/A                         | N/A                               | 85,620,186                      | 186,014                    | Exhibit 5              | None                 |                                |
| ROP                               | GMAB                                                                                                                     | 10 years                    | 2,775,876                         | 2,775,876                       | 181                        | Exhibit 5              | None                 |                                |
| 6-Yr Reset                        | None                                                                                                                     | N/A                         | N/A                               | 125,952,464                     | 89,840                     | Exhibit 5              | None                 |                                |
| 6-Yr Reset/ROP                    | None                                                                                                                     | N/A                         | N/A                               | 1,394,981,109                   | 430,150                    | Exhibit 5              | None                 |                                |
| 5-Yr Reset/ROP                    | None                                                                                                                     | N/A                         | N/A                               | 4,296,788                       | 34                         | Exhibit 5              | None                 |                                |
| MAV                               | None                                                                                                                     | N/A                         | N/A                               | 101,623,731                     | 16,883                     | Exhibit 5              | None                 |                                |
| MAV                               | GMWB                                                                                                                     | N/A                         | N/A                               | 18,669,306                      | 41,971                     | Exhibit 5              | None                 |                                |
| MAV                               | GMAB                                                                                                                     | 10 years                    | 526,599                           | 526,599                         |                            | Exhibit 5              | None                 |                                |
| MAV - GGB 40%                     | None                                                                                                                     | N/A                         | N/A                               | 67,233                          | 2                          | Exhibit 5              | None                 |                                |
| 5-Yr Ratchet                      | None                                                                                                                     | N/A                         | N/A                               | 27,196,047                      | 2,242                      | Exhibit 5              | None                 |                                |
| 5-Yr Ratchet                      | GMWB                                                                                                                     | N/A                         | N/A                               | 5,485,011                       | 12,279                     | Exhibit 5              | None                 |                                |
| 5-Yr Ratchet                      | GMAB                                                                                                                     | 10 years                    | 243,476                           | 243,476                         |                            | Exhibit 5              | None                 |                                |
|                                   |                                                                                                                          |                             |                                   |                                 |                            |                        |                      |                                |
| Death Benefit<br>Codes            |                                                                                                                          |                             |                                   |                                 |                            |                        |                      |                                |
| ROP                               | Return of<br>purchase<br>payments                                                                                        |                             |                                   |                                 |                            |                        |                      |                                |
| 6-Yr Reset                        | Contract value<br>as of the most<br>recent 6th<br>contract<br>anniversary                                                |                             |                                   |                                 |                            |                        |                      |                                |
| 6-Yr Reset/ROP                    | Greater of<br>contract value<br>as of the most<br>recent 6th<br>contract<br>anniversary or<br>purchase<br>payments       |                             |                                   |                                 |                            |                        |                      |                                |
| 5-Yr Reset/ROP                    | Greater of<br>contract value<br>as of the most<br>recent 5th<br>contract<br>anniversary or<br>purchase<br>payments       |                             |                                   |                                 |                            |                        |                      |                                |
| MAV                               | Greater of<br>maximum<br>anniversary<br>value or<br>purchase<br>payments                                                 |                             |                                   |                                 |                            |                        |                      |                                |
| MAV - GGB 40%                     | Greater of<br>maximum<br>anniversary<br>value or<br>purchase<br>payments plus<br>40% of contract<br>earnings             |                             |                                   |                                 |                            |                        |                      |                                |
| 5-Yr Ratchet                      | Greater of<br>maximum value as<br>of any 5th<br>contract<br>anniversary or<br>purchase<br>payments                       |                             |                                   |                                 |                            |                        |                      |                                |
|                                   |                                                                                                                          |                             |                                   |                                 |                            |                        |                      |                                |
| Living Benefit<br>Codes           |                                                                                                                          |                             |                                   |                                 |                            |                        |                      |                                |
| GMAB                              | Guaranteed<br>minimum<br>accumulation<br>benefit -- 10-<br>year waiting<br>period                                        |                             |                                   |                                 |                            |                        |                      |                                |
| GMWB                              | Guaranteed<br>minimum<br>withdrawal<br>benefit --<br>annual<br>withdrawals of<br>7% of benefit<br>base for 14.2<br>years |                             |                                   |                                 |                            |                        |                      |                                |

FIVE-YEAR HISTORICAL DATA

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

|                                                                                                                                                      | 1<br>2005     | 2<br>2004     | 3<br>2003     | 4<br>2002     | 5<br>2001     |
|------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|
| <b><u>Life Insurance in Force</u></b><br>(Exhibit of Life Insurance)                                                                                 |               |               |               |               |               |
| 1. Ordinary - whole Life and endowment (Line 34, Col. 4) .....                                                                                       | 5,731,203     | 5,511,467     | 5,233,172     | 5,232,000     | 4,599,133     |
| 2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) .....                                                                                     | 3,164,059     | 2,768,740     | 2,220,826     | 1,690,192     | 1,862,365     |
| 3. Credit life (Line 21, Col. 6) .....                                                                                                               |               |               |               |               |               |
| 4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) .....                                                                    | 65,325        | 66,299        | 68,629        | 70,988        | 73,105        |
| 5. Industrial (Line 21, Col. 2) .....                                                                                                                |               |               |               |               |               |
| 6. FEGLI/SGLI (Lines 43 & 44, Col. 4) .....                                                                                                          |               |               |               |               |               |
| 7. Total (Line 21, Col. 10) .....                                                                                                                    | 8,960,587     | 8,346,506     | 7,522,627     | 6,993,180     | 6,534,603     |
| <b><u>New Business Issued</u></b><br>(Exhibit of Life Insurance)                                                                                     |               |               |               |               |               |
| 8. Ordinary - whole life and endowment (Line 34, Col. 2) .....                                                                                       | 427,643       | 498,156       | 208,324       | 318,463       | 531,604       |
| 9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) .....                                                                                      | 530,806       | 392,945       | 598,628       | 391,472       | 300,038       |
| 10. Credit life (Line 2, Col. 6) .....                                                                                                               |               |               |               |               |               |
| 11. Group (Line 2, Col. 9) .....                                                                                                                     |               |               | 26            |               | 131           |
| 12. Industrial (Line 2, Col. 2) .....                                                                                                                |               |               |               |               |               |
| 13. Total (Line 2, Col. 10) .....                                                                                                                    | 958,449       | 891,101       | 806,978       | 709,935       | 831,773       |
| <b><u>Premium Income - Lines of Business</u></b><br>(Exhibit 1 – Part 1)                                                                             |               |               |               |               |               |
| 14. Industrial life (Line 20.4, Col. 2) .....                                                                                                        |               |               |               |               |               |
| 15.1 Ordinary-life insurance (Line 20.4, Col. 3) .....                                                                                               | 57,591,836    | 53,820,342    | 52,757,682    | 51,420,388    | 50,968,379    |
| 15.2 Ordinary-Individual Annuities (Line 20.4, Col. 4) .....                                                                                         | 362,132,418   | 292,079,756   | 267,243,726   | 289,576,134   | 193,582,923   |
| 16. Credit life (group and individual) (Line 20.4, Col. 5) .....                                                                                     |               |               |               |               |               |
| 17.1 Group life insurance (Line 20.4, Col. 6) .....                                                                                                  |               |               |               |               |               |
| 17.2 Group annuities (Line 20.4, Col. 7) .....                                                                                                       | 3,812,761     | 4,722,912     | 5,281,850     | 4,565,619     | 4,947,082     |
| 18.1 A & H-group (Line 20.4, Col. 8) .....                                                                                                           |               |               |               |               |               |
| 18.2 A & H-credit (group and individual) (Line 20.4, Col. 9) .....                                                                                   |               |               |               |               |               |
| 18.3 A & H-other (Line 20.4, Col. 10) .....                                                                                                          | 17,557,725    | 17,514,599    | 17,710,941    | 16,668,478    | 17,757,701    |
| 19. Aggregate of all other lines of business (Line 20.4,Col. 11) .....                                                                               |               |               |               |               |               |
| 20. Total .....                                                                                                                                      | 441,094,740   | 368,137,609   | 342,994,199   | 362,230,619   | 267,256,085   |
| <b><u>Balance Sheet</u></b> (Pages 2 & 3)                                                                                                            |               |               |               |               |               |
| 21. Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3) .....                                                       | 1,606,905,369 | 1,602,546,637 | 1,523,595,261 | 1,397,796,322 | 1,231,753,092 |
| 22. Total liabilities excluding Separate Accounts business (Page 3, Line 26) .....                                                                   | 1,374,339,754 | 1,375,554,187 | 1,304,946,672 | 1,184,895,205 | 1,027,829,101 |
| 23. Aggregate life reserves (Page 3, Line 1) .....                                                                                                   | 1,291,946,437 | 1,296,835,786 | 1,235,082,540 | 1,125,127,917 | 948,027,408   |
| 24. Aggregate A & H reserves (Page 3, Line 2) .....                                                                                                  | 114,731,146   | 105,597,189   | 92,787,808    | 81,059,102    | 67,392,501    |
| 25. Deposit-type contract funds (Page 3, Line 3) .....                                                                                               | 8,686,827     | 8,310,829     | 7,555,754     | 7,302,860     | 6,235,644     |
| 26. Asset valuation reserve (Page 3, Line 24.1) .....                                                                                                | 13,423,226    | 11,132,877    | 7,331,723     | 5,321,722     | 11,195,075    |
| 27. Capital (Page 3, Lines 29 and 30) .....                                                                                                          | 2,000,000     | 2,000,000     | 2,000,000     | 2,000,000     | 2,000,000     |
| 28. Surplus (Page 3, Line 37) .....                                                                                                                  | 230,577,390   | 225,022,101   | 216,649,222   | 210,901,113   | 201,923,992   |
| <b><u>Risk-Based Capital Analysis</u></b>                                                                                                            |               |               |               |               |               |
| 29. Total adjusted capital .....                                                                                                                     | 246,000,616   | 238,154,978   | 225,980,945   | 218,222,835   | 215,119,067   |
| 30. Authorized control level risk - based capital .....                                                                                              | 19,940,003    | 22,037,922    | 22,086,013    | 20,687,206    | 17,300,947    |
| <b><u>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</u></b> (Page 2, Col. 3)<br>(Line No. / Page 2, Line 10, Col. 3) x 100.0 |               |               |               |               |               |
| 31. Bonds (Line 1) .....                                                                                                                             | 85.4          | 84.5          | 85.2          | 86.0          | 83.6          |
| 32. Stocks (Lines 2.1 and 2.2) .....                                                                                                                 | 0.0           | 1.3           | 1.2           | 0.0           | 0.0           |
| 33. Mortgage loans on real estate (Lines 3.1 and 3.2) .....                                                                                          | 10.8          | 10.7          | 10.7          | 8.3           | 10.4          |
| 34. Real estate (Lines 4.1, 4.2 and 4.3) .....                                                                                                       |               |               |               |               |               |
| 35. Cash, cash equivalents and short - term investments (Line 5) .....                                                                               | 1.8           | 1.6           | 0.9           | 1.9           | 1.7           |
| 36. Premium notes .....                                                                                                                              | XXX           | XXX           | XXX           |               |               |
| 37. Contract loans (Line 6) .....                                                                                                                    | 2.0           | 2.0           | 2.0           | 2.2           | 2.6           |
| 38. Other invested assets (Line 7) .....                                                                                                             |               |               |               | 1.4           | 1.8           |
| 39. Receivables for securities (Line 8) .....                                                                                                        | 0.0           | 0.0           | 0.0           | 0.1           |               |
| 40. Aggregate write-ins for invested assets (Line 9) .....                                                                                           |               |               |               |               |               |
| 41. Cash, cash equivalents and invested assets (Line 10) .....                                                                                       | 100.0         | 100.0         | 100.0         | 100.0         | 100.0         |

FIVE-YEAR HISTORICAL DATA

(Continued)

|                                                                                                                                                             | 1<br>2005     | 2<br>2004     | 3<br>2003     | 4<br>2002     | 5<br>2001     |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------|---------------|---------------|---------------|---------------|
| <b>Investments in Parent, Subsidiaries and Affiliates</b>                                                                                                   |               |               |               |               |               |
| 42. Affiliated bonds (Schedule D Summary, Line 25, Col. 1) .....                                                                                            |               |               |               |               |               |
| 43. Affiliated preferred stocks (Schedule D Summary, Line 39, Col. 1) .....                                                                                 |               |               |               |               |               |
| 44. Affiliated common stocks (Schedule D Summary, Line 53, Col. 2) .....                                                                                    |               |               |               |               |               |
| 45. Affiliated short-term investments (Subtotals included in Schedule DA Part 2 Col. 5, Line 11) .....                                                      |               |               |               |               |               |
| 46. Affiliated mortgage loans on real estate .....                                                                                                          |               |               |               |               |               |
| 47. All other affiliated .....                                                                                                                              |               |               |               |               |               |
| 48. Total of above Lines 42 to 47 .....                                                                                                                     |               |               |               |               |               |
| <b>Total Non-admitted and Admitted Assets</b>                                                                                                               |               |               |               |               |               |
| 49. Total non admitted assets (Page 2, Line 26, Col. 2) .....                                                                                               | 25,027,779    | 48,422,253    | 30,490,478    | 31,305,358    | 2,772,451     |
| 50. Total admitted assets (Page 2, Line 26, Col. 3) .....                                                                                                   | 3,562,049,986 | 3,284,656,176 | 2,966,777,656 | 2,534,677,680 | 2,650,279,710 |
| <b>Investment Data</b>                                                                                                                                      |               |               |               |               |               |
| 51. Net investment income (Exhibit of Net Investment Income) .....                                                                                          | 88,687,672    | 86,115,610    | 87,377,434    | 84,504,554    | 78,543,127    |
| 52. Realized capital gains (Losses) .....                                                                                                                   | 6,464,063     | 1,375,059     | 2,775         | (8,128,805)   | (27,492,736)  |
| 53. Unrealized capital gains (Losses) .....                                                                                                                 | 5,101         | (103,708)     | 2,688,242     | (3,344,347)   | 6,256,657     |
| 54. Total of above Lines 51, 52 & 53 .....                                                                                                                  | 95,156,836    | 87,386,961    | 90,068,451    | 73,031,402    | 57,307,048    |
| <b>Benefits and Reserve Increases</b> (Page 6)                                                                                                              |               |               |               |               |               |
| 55. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col.1 minus Lines 10, 11, 12, 13, 14, and 15, Cols. 9, 10 & 11).....                   | 303,879,607   | 217,222,349   | 192,481,680   | 198,803,390   | 229,779,290   |
| 56. Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11) .....                                                                                 | 6,008,615     | 5,262,918     | 3,597,666     | 3,800,080     | 2,873,405     |
| 57. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3 ) .....                                                              | 2,388,746     | 475,853       | 5,239,741     | 5,966,734     | 1,814,407     |
| 58. Increase in A & H reserves (Line 19, Cols. 9, 10 & 11) .....                                                                                            | 9,133,957     | 12,809,382    | 10,763,152    | 13,666,601    | 11,126,573    |
| 59. Dividends to policyholders (Line 30, Col. 1) .....                                                                                                      |               |               |               |               |               |
| <b>Operating Percentages</b>                                                                                                                                |               |               |               |               |               |
| 60. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/ (Page 6, Col.1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0 .....        | 12.5          | 10.9          | 11.2          | 11.2          | 14.0          |
| 61. Lapse percent (ordinary only). (Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21) x 100.0 ..... | 3.1           | 2.7           | 4.1           | 2.1           | 4.0           |
| 62. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2) .....                                                                                      | 86.2          | 103.2         | 86.5          | 104.8         | 78.8          |
| 63. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2) .....                                                                                |               |               | XXX           | XXX           | XXX           |
| 64. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2) .....                                                    | 27.4          | 23.5          | 24.7          | 34.0          | 36.3          |
| <b>A &amp; H Claim Reserve Adequacy</b>                                                                                                                     |               |               |               |               |               |
| 65. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2) .....                                                       |               |               |               |               |               |
| 66. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2) .....                                                     |               |               |               |               |               |
| 67. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2) .....                                  | 21,382,621    | 19,502,569    | 15,893,081    | 11,596,493    | 8,992,814     |
| 68. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2) .....                                | 23,613,858    | 20,029,442    | 16,587,827    | 13,115,654    | 11,769,090    |
| <b>Net Gains From Operations After Federal Income Taxes by Lines of Business</b> (Page 6, Line 33)                                                          |               |               |               |               |               |
| 69. Industrial life (Col. 2) .....                                                                                                                          |               |               |               |               |               |
| 70. Ordinary - life (Col. 3) .....                                                                                                                          | 12,676,607    | 13,053,846    | 9,755,269     | 8,951,851     | 1,991,022     |
| 71. Ordinary - individual annuities (Col. 4) .....                                                                                                          | 12,243,330    | 18,077,453    | 13,241,275    | 8,826,630     | 2,063,330     |
| 72. Ordinary-supplementary contracts (Col. 5) .....                                                                                                         |               |               |               |               |               |
| 73. Credit life (Col. 6) .....                                                                                                                              |               |               |               |               |               |
| 74. Group life (Col. 7) .....                                                                                                                               | 1,681,778     | 2,627,575     | 2,652,054     | 2,360,432     | 2,203,495     |
| 75. Group annuities (Col. 8) .....                                                                                                                          | (740,936)     | (197,229)     | 440,338       | 538,074       | 6,708,667     |
| 76. A & H-group (Col. 9) .....                                                                                                                              |               |               |               |               |               |
| 77. A & H-credit (Col. 10) .....                                                                                                                            |               |               |               |               |               |
| 78. A & H-other (Col. 11) .....                                                                                                                             | 3,515,023     | 1,051,430     | 3,587,188     | (199,289)     | 1,215,569     |
| 79. Aggregate of all other lines of business (Col. 12) .....                                                                                                |               |               |               |               |               |
| 80. Total (Col. 1) .....                                                                                                                                    | 29,375,802    | 34,613,075    | 29,676,124    | 20,477,698    | 14,182,083    |



ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

DIRECT BUSINESS IN THE STATE OF Consolidated

DURING THE YEAR 2005

NAIC Group Code 0004

LIFE INSURANCE

NAIC Company Code 80594

| DIRECT PREMIUMS<br>AND ANNUITY CONSIDERATIONS                                                       | 1<br>Ordinary | 2<br>Credit Life (Group<br>and Individual) | 3<br>Group | 4<br>Industrial | 5<br>Total  |
|-----------------------------------------------------------------------------------------------------|---------------|--------------------------------------------|------------|-----------------|-------------|
| 1. Life insurance .....                                                                             | 61,003,935    |                                            |            |                 | 61,003,935  |
| 2. Annuity considerations .....                                                                     | 363,172,446   |                                            | 2,772,734  |                 | 365,945,180 |
| 3. Deposit-type contract funds .....                                                                | 1,447,988     | XXX                                        |            | XXX             | 1,447,988   |
| 4. Other considerations .....                                                                       |               |                                            |            |                 |             |
| 5. Totals (Sum of Lines 1 to 4) .....                                                               | 425,624,369   |                                            | 2,772,734  |                 | 428,397,103 |
| DIRECT DIVIDENDS TO POLICYHOLDERS                                                                   |               |                                            |            |                 |             |
| Life insurance:                                                                                     |               |                                            |            |                 |             |
| 6.1 Paid in cash or left on deposit .....                                                           |               |                                            |            |                 |             |
| 6.2 Applied to pay renewal premiums .....                                                           |               |                                            |            |                 |             |
| 6.3 Applied to provide paid-up additions or shorten the<br>endowment or premium-paying period ..... |               |                                            |            |                 |             |
| 6.4 Other .....                                                                                     |               |                                            |            |                 |             |
| 6.5 Totals (Sum of 6.1 to 6.4) .....                                                                |               |                                            |            |                 |             |
| Annuities:                                                                                          |               |                                            |            |                 |             |
| 7.1 Paid in cash or left on deposit .....                                                           |               |                                            |            |                 |             |
| 7.2 Applied to provide paid-up annuities .....                                                      |               |                                            |            |                 |             |
| 7.3 Other .....                                                                                     |               |                                            |            |                 |             |
| 7.4 Totals (Sum of Lines 7.1 to 7.3) .....                                                          |               |                                            |            |                 |             |
| 8. Grand Totals (Lines 6.5 plus 7.4) .....                                                          |               |                                            |            |                 |             |
| DIRECT CLAIMS AND BENEFITS PAID                                                                     |               |                                            |            |                 |             |
| 9. Death benefits .....                                                                             | 12,550,347    |                                            | 666,761    |                 | 13,217,108  |
| 10. Matured endowments .....                                                                        |               |                                            |            |                 |             |
| 11. Annuity benefits .....                                                                          | 58,110,033    |                                            | 874,384    |                 | 58,984,417  |
| 12. Surrender values and withdrawals for life contracts .....                                       | 224,596,082   |                                            | 9,830,142  |                 | 234,426,224 |
| 13. Aggregate write-ins for miscellaneous direct claims and<br>benefits paid .....                  |               |                                            |            |                 |             |
| 14. All other benefits, except accident and health .....                                            | 50,105        |                                            |            |                 | 50,105      |
| 15. Totals .....                                                                                    | 295,306,567   |                                            | 11,371,287 |                 | 306,677,854 |
| DETAILS OF WRITE-INS                                                                                |               |                                            |            |                 |             |
| 1301. ....                                                                                          |               |                                            |            |                 |             |
| 1302. ....                                                                                          |               |                                            |            |                 |             |
| 1303. ....                                                                                          |               |                                            |            |                 |             |
| 1398. Summary of Line 13 from overflow page .....                                                   |               |                                            |            |                 |             |
| 1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above) .....                                 |               |                                            |            |                 |             |

| DIRECT DEATH<br>BENEFITS AND MATURED<br>ENDOWMENTS<br>INCURRED | Ordinary |               | Credit Life<br>(Group and Individual)     |        | Group              |            | Industrial |        | Total   |               |
|----------------------------------------------------------------|----------|---------------|-------------------------------------------|--------|--------------------|------------|------------|--------|---------|---------------|
|                                                                | 1        | 2             | 3                                         | 4      | 5                  | 6          | 7          | 8      | 9       | 10            |
|                                                                | No.      | Amount        | No. of<br>Ind. Pols.<br>&<br>Gr. Certifs. | Amount | No. of<br>Certifs. | Amount     | No.        | Amount | No.     | Amount        |
| 16. Unpaid December 31,<br>prior year .....                    | 19       | 1,954,257     |                                           |        |                    |            |            |        | 19      | 1,954,257     |
| 17. Incurred during current<br>year .....                      | 213      | 10,976,451    |                                           |        |                    |            |            |        | 213     | 10,976,451    |
| Settled during current<br>year:                                |          |               |                                           |        |                    |            |            |        |         |               |
| 18.1 By payment in full .....                                  | 209      | 11,772,540    |                                           |        |                    |            |            |        | 209     | 11,772,540    |
| 18.2 By payment on<br>compromised claims .....                 |          |               |                                           |        |                    |            |            |        |         |               |
| 18.3 Totals paid .....                                         | 209      | 11,772,540    |                                           |        |                    |            |            |        | 209     | 11,772,540    |
| 18.4 Reduction by<br>compromise .....                          |          |               |                                           |        |                    |            |            |        |         |               |
| 18.5 Amount rejected .....                                     |          |               |                                           |        |                    |            |            |        |         |               |
| 18.6 Total settlements .....                                   | 209      | 11,772,540    |                                           |        |                    |            |            |        | 209     | 11,772,540    |
| 19. Unpaid Dec. 31, current<br>year (16+17-18.6) .....         | 23       | 1,158,168     |                                           |        |                    |            |            |        | 23      | 1,158,168     |
| POLICY EXHIBIT                                                 |          |               |                                           |        | No. of<br>Policies |            |            |        |         |               |
| 20. In force December 31,<br>prior year .....                  | 67,253   | 8,280,206,891 | (a)                                       |        | 964                | 66,298,925 |            |        | 68,217  | 8,346,505,816 |
| 21. Issued during year .....                                   | 2,017    | 958,448,797   |                                           |        |                    |            |            |        | 2,017   | 958,448,797   |
| 22. Other changes to in force<br>(Net) .....                   | (4,490)  | (343,393,639) |                                           |        | (42)               | (973,036)  |            |        | (4,532) | (344,366,675) |
| 23. In force December 31<br>of current year .....              | 64,780   | 8,895,262,049 | (a)                                       |        | 922                | 65,325,889 |            |        | 65,702  | 8,960,587,938 |

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

ACCIDENT AND HEALTH INSURANCE

|                                                                 | 1<br>Direct Premiums | 2<br>Direct Premiums<br>Earned | 3<br>Dividends Paid Or<br>Credited On Direct<br>Business | 4<br>Direct Losses Paid | 5<br>Direct Losses<br>Incurred |
|-----------------------------------------------------------------|----------------------|--------------------------------|----------------------------------------------------------|-------------------------|--------------------------------|
| 24. Group Policies (b).....                                     |                      |                                |                                                          |                         |                                |
| 24.1 Federal Employees Health Benefits Program premium (b)..... |                      |                                |                                                          |                         |                                |
| 24.2 Credit (Group and Individual) .....                        |                      |                                |                                                          |                         |                                |
| 24.3 Collectively Renewable Policies (b).....                   |                      |                                |                                                          |                         |                                |
| Other Individual Policies:                                      |                      |                                |                                                          |                         |                                |
| 25.1 Non-cancelable (b) .....                                   | 6,405,838            | 6,414,247                      |                                                          | 1,511,682               | 902,022                        |
| 25.2 Guaranteed renewable (b).....                              | 15,324,525           | 15,310,755                     |                                                          | 4,835,311               | 5,964,514                      |
| 25.3 Non-renewable for stated reasons only (b).....             |                      |                                |                                                          |                         |                                |
| 25.4 Other accident only .....                                  |                      |                                |                                                          |                         |                                |
| 25.5 All other (b) .....                                        |                      |                                |                                                          |                         |                                |
| 25.6 Totals (Sum of Lines 25.1 to 25.5) .....                   | 21,730,363           | 21,725,002                     |                                                          | 6,346,993               | 6,866,536                      |
| 26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 25.6) .....         | 21,730,363           | 21,725,002                     |                                                          | 6,346,993               | 6,866,536                      |

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

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

EXHIBIT OF LIFE INSURANCE

|                                                                              | Industrial         |                            | Ordinary           |                            | Credit Life (Group and Individual)                         |                            | Group         |                   |                            | 10<br>Total<br>Amount of Insurance<br>(a) |
|------------------------------------------------------------------------------|--------------------|----------------------------|--------------------|----------------------------|------------------------------------------------------------|----------------------------|---------------|-------------------|----------------------------|-------------------------------------------|
|                                                                              | 1                  | 2                          | 3                  | 4                          | 5                                                          | 6                          | Number of     |                   | 9                          |                                           |
|                                                                              | Number of Policies | Amount of Insurance<br>(a) | Number of Policies | Amount of Insurance<br>(a) | Number of Individual<br>Policies and Group<br>Certificates | Amount of Insurance<br>(a) | 7<br>Policies | 8<br>Certificates | Amount of Insurance<br>(a) |                                           |
| 1. In force end of prior year .....                                          |                    |                            | 67,253             | 8,280,207                  |                                                            |                            | 2             | 964               | 66,299                     | 8,346,506                                 |
| 2. Issued during year .....                                                  |                    |                            | 2,017              | 958,449                    |                                                            |                            |               |                   |                            | 958,449                                   |
| 3. Reinsurance assumed .....                                                 |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 4. Revived during year .....                                                 |                    |                            | 16                 | 4,522                      |                                                            |                            |               |                   |                            | 4,522                                     |
| 5. Increased during year (net) .....                                         |                    |                            |                    |                            |                                                            |                            |               |                   | 1,258                      | 1,258                                     |
| 6. Subtotals, Lines 2 to 5 .....                                             |                    |                            | 2,033              | 962,971                    |                                                            |                            |               |                   | 1,258                      | 964,229                                   |
| 7. Additions by dividends during year .....                                  | XXX                |                            | XXX                |                            | XXX                                                        |                            | XXX           | XXX               |                            |                                           |
| 8. Aggregate write-ins for increases .....                                   |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 9. Totals (Lines 1 and 6 to 8) .....                                         |                    |                            | 69,286             | 9,243,178                  |                                                            |                            | 2             | 964               | 67,557                     | 9,310,735                                 |
| Deductions during year:                                                      |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 10. Death .....                                                              |                    |                            | 177                | 11,743                     |                                                            |                            | XXX           | 25                | 1,141                      | 12,884                                    |
| 11. Maturity .....                                                           |                    |                            |                    |                            |                                                            |                            | XXX           |                   |                            |                                           |
| 12. Disability .....                                                         |                    |                            |                    |                            |                                                            |                            | XXX           |                   |                            |                                           |
| 13. Expiry .....                                                             |                    |                            | 2,795              | 20,217                     |                                                            |                            |               | 17                | 1,110                      | 21,327                                    |
| 14. Surrender .....                                                          |                    |                            | 938                | 97,471                     |                                                            |                            |               |                   | (19)                       | 97,452                                    |
| 15. Lapse .....                                                              |                    |                            | 527                | 168,279                    |                                                            |                            |               |                   |                            | 168,279                                   |
| 16. Conversion .....                                                         |                    |                            | 4                  | 166                        |                                                            |                            | XXX           | XXX               | XXX                        | 166                                       |
| 17. Decreased (net) .....                                                    |                    |                            |                    | 13,788                     |                                                            |                            |               |                   |                            | 13,788                                    |
| 18. Reinsurance .....                                                        |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 19. Aggregate write-ins for decreases .....                                  |                    |                            | 65                 | 36,252                     |                                                            |                            |               |                   |                            | 36,252                                    |
| 20. Totals, (Lines 10 to 19) .....                                           |                    |                            | 4,506              | 347,916                    |                                                            |                            |               | 42                | 2,232                      | 350,148                                   |
| 21. In force end of year, (Line 9 minus Line 20) .....                       |                    |                            | 64,780             | 8,895,262                  |                                                            |                            | 2             | 922               | 65,325                     | 8,960,587                                 |
| 22. Reinsurance ceded end of year .....                                      | XXX                |                            | XXX                | 3,587,829                  | XXX                                                        |                            | XXX           | XXX               |                            | 3,587,829                                 |
| 23. Line 21 minus Line 22 .....                                              | XXX                |                            | XXX                | 5,307,433                  | XXX                                                        | (b)                        | XXX           | XXX               | 65,325                     | 5,372,758                                 |
| DETAILS OF WRITE-INS                                                         |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 0801. ....                                                                   |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 0802. ....                                                                   |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 0803. ....                                                                   |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 0898. Summary of remaining write-ins for Line 8 from overflow<br>page .....  |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8<br>above) .....        |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 1901. Scheduled reductions.....                                              |                    |                            |                    | 276                        |                                                            |                            |               |                   |                            | 276                                       |
| 1902. Beginnning balance adjustment.....                                     |                    |                            | 65                 | 35,976                     |                                                            |                            |               |                   |                            | 35,976                                    |
| 1903. ....                                                                   |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 1998. Summary of remaining write-ins for Line 19 from overflow<br>page ..... |                    |                            |                    |                            |                                                            |                            |               |                   |                            |                                           |
| 1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19<br>above) .....       |                    |                            | 65                 | 36,252                     |                                                            |                            |               |                   |                            | 36,252                                    |

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

(b) Group \$ .....; Individual \$ .....

EXHIBIT OF LIFE INSURANCE (Continued)

| ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR |                         |                                 |                         |                                 |
|----------------------------------------------------------|-------------------------|---------------------------------|-------------------------|---------------------------------|
|                                                          | Industrial              |                                 | Ordinary                |                                 |
|                                                          | 1<br>Number of Policies | 2<br>Amount of Insurance<br>(a) | 3<br>Number of Policies | 4<br>Amount of Insurance<br>(a) |
| 24. Additions by dividends .....                         | XXX                     |                                 | XXX                     |                                 |
| 25. Other paid-up insurance .....                        |                         |                                 | 310                     | 3,061                           |
| 26. Debit ordinary insurance .....                       | XXX                     | XXX                             |                         |                                 |

| ADDITIONAL INFORMATION ON ORDINARY INSURANCE     |                                            |                                 |                                               |                                 |
|--------------------------------------------------|--------------------------------------------|---------------------------------|-----------------------------------------------|---------------------------------|
|                                                  | Issued During Year<br>(Included in Line 2) |                                 | In Force End of Year<br>(Included in Line 21) |                                 |
|                                                  | 1<br>Number of Policies                    | 2<br>Amount of Insurance<br>(a) | 3<br>Number of Policies                       | 4<br>Amount of Insurance<br>(a) |
| Term Insurance Excluding Extended Term Insurance |                                            |                                 |                                               |                                 |
| 27. Term policies - decreasing .....             | (4)                                        | (106)                           | 221                                           | 4,501                           |
| 28. Term policies - other .....                  | 901                                        | 530,801                         | 8,667                                         | 3,045,937                       |
| 29. Other term insurance - decreasing .....      | XXX                                        |                                 | XXX                                           | 1,374                           |
| 30. Other term insurance .....                   | XXX                                        | 111                             | XXX                                           | 4,838                           |
| 31. Totals, Line 27 to 30 .....                  | 897                                        | 530,806                         | 8,888                                         | 3,056,650                       |
| Reconciliation to Lines 2 and 21:                |                                            |                                 |                                               |                                 |
| 32. Term additions .....                         | XXX                                        |                                 | XXX                                           |                                 |
| 33. Totals, extended term insurance .....        | XXX                                        | XXX                             | 28,677                                        | 107,409                         |
| 34. Totals, whole life and endowment .....       | 1,120                                      | 427,643                         | 27,215                                        | 5,731,203                       |
| 35. Total (Lines 31 to 34) .....                 | 2,017                                      | 958,449                         | 64,780                                        | 8,895,262                       |

| CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS |                                            |                    |                                               |                    |
|-------------------------------------------------------------------|--------------------------------------------|--------------------|-----------------------------------------------|--------------------|
|                                                                   | Issued During Year<br>(Included in Line 2) |                    | In Force End of Year<br>(Included in Line 21) |                    |
|                                                                   | 1<br>Non-Participating                     | 2<br>Participating | 3<br>Non-Participating                        | 4<br>Participating |
| 36. Industrial .....                                              |                                            |                    |                                               |                    |
| 37. Ordinary .....                                                | 958,449                                    |                    | 8,895,262                                     |                    |
| 38. Credit Life (Group and Individual) .....                      |                                            |                    |                                               |                    |
| 39. Group .....                                                   |                                            |                    | 65,325                                        |                    |
| 40. Totals (Lines 36 to 39) .....                                 | 958,449                                    |                    | 8,960,587                                     |                    |

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

| ADDITIONAL ACCIDENTAL DEATH BENEFITS                                                                |        |
|-----------------------------------------------------------------------------------------------------|--------|
| 46. Amount of additional accidental death benefits in force end of year under ordinary policies (a) | 42,880 |

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

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

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

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

SUPPLEMENTARY CONTRACTS

|                                      | Ordinary                             |                                          | Group                                |                                          |
|--------------------------------------|--------------------------------------|------------------------------------------|--------------------------------------|------------------------------------------|
|                                      | 1<br>Involving Life<br>Contingencies | 2<br>Not Involving Life<br>Contingencies | 3<br>Involving Life<br>Contingencies | 4<br>Not Involving Life<br>Contingencies |
| 1. In force end of prior year .....  | NONE                                 |                                          |                                      |                                          |
| 2. Issued during year .....          |                                      |                                          |                                      |                                          |
| 3. Reinsurance assumed .....         |                                      |                                          |                                      |                                          |
| 4. Increased during year (net) ..... |                                      |                                          |                                      |                                          |
| 5. Total (Lines 1 to 4) .....        |                                      |                                          |                                      |                                          |
| Deductions during year:              |                                      |                                          |                                      |                                          |
| 6. Decreased (net) .....             |                                      |                                          |                                      |                                          |
| 7. Reinsurance ceded .....           |                                      |                                          |                                      |                                          |
| 8. Totals (Lines 6 and 7) .....      |                                      |                                          |                                      |                                          |
| 9. In force end of year .....        |                                      |                                          |                                      |                                          |
| 10. Amount on deposit .....          | (a)                                  |                                          | (a)                                  |                                          |
| 11. Income now payable .....         |                                      |                                          |                                      |                                          |
| 12. Amount of income payable .....   | (a)                                  | (a)                                      | (a)                                  | (a)                                      |

ANNUITIES

|                                      | Ordinary       |                   | Group          |                   |
|--------------------------------------|----------------|-------------------|----------------|-------------------|
|                                      | 1<br>Immediate | 2<br>Deferred     | 3<br>Contracts | 4<br>Certificates |
| 1. In force end of prior year .....  | 4,615          | 49,884            |                | 1,850             |
| 2. Issued during year .....          | 156            | 5,108             |                |                   |
| 3. Reinsurance assumed .....         |                |                   |                |                   |
| 4. Increased during year (net) ..... |                |                   |                |                   |
| 5. Total (Lines 1 to 4) .....        | 4,771          | 54,992            |                | 1,850             |
| Deductions during year:              |                |                   |                |                   |
| 6. Decreased (net) .....             | 175            | 5,118             |                | 204               |
| 7. Reinsurance ceded .....           |                |                   |                |                   |
| 8. Totals (Lines 6 and 7) .....      | 175            | 5,118             |                | 204               |
| 9. In force end of year .....        | 4,596          | 49,874            |                | 1,646             |
| Income now payable:                  |                |                   |                |                   |
| 10. Amount of income payable .....   | (a) 18,532,157 | XXX               | XXX            | (a)               |
| Deferred fully paid:                 |                |                   |                |                   |
| 11. Account balance .....            | XXX            | (a) 657,730,206   | XXX            | (a) 4,091,306     |
| Deferred not fully paid:             |                |                   |                |                   |
| 12. Account balance .....            | XXX            | (a) 1,947,481,809 | XXX            | (a) 64,228,295    |

ACCIDENT AND HEALTH INSURANCE

|                                      | Ordinary      |                        | Group         |                        | Credit        |                        |
|--------------------------------------|---------------|------------------------|---------------|------------------------|---------------|------------------------|
|                                      | 1<br>Policies | 2<br>Premiums in Force | 3<br>Policies | 4<br>Premiums in Force | 5<br>Policies | 6<br>Premiums in Force |
| 1. In force end of prior year .....  | 16,878        | 21,755,214             |               |                        |               |                        |
| 2. Issued during year .....          | 346           | 514,855                |               |                        |               |                        |
| 3. Reinsurance assumed .....         |               |                        |               |                        |               |                        |
| 4. Increased during year (net) ..... |               | XXX                    |               | XXX                    |               | XXX                    |
| 5. Total (Lines 1 to 4) .....        | 17,224        | XXX                    |               | XXX                    |               | XXX                    |
| Deductions during year:              |               |                        |               |                        |               |                        |
| 6. Conversions .....                 | XXX           | XXX                    |               | XXX                    | XXX           | XXX                    |
| 7. Decreased (net) .....             | 441           | XXX                    |               | XXX                    |               | XXX                    |
| 8. Reinsurance ceded .....           |               | XXX                    |               | XXX                    |               | XXX                    |
| 9. Total (Lines 6 thru 8) .....      | 441           | XXX                    |               | XXX                    |               | XXX                    |
| 10. In force end of year .....       | 16,783        | (a) 21,691,168         |               | (a)                    |               | (a)                    |

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

| Interest Maintenance Reserve                                                                                                                          |  | 1<br>Amount |
|-------------------------------------------------------------------------------------------------------------------------------------------------------|--|-------------|
| 1. Reserve as of December 31, Prior Year .....                                                                                                        |  | 5,459,449   |
| 2. Current Year's Realized Pre-Tax Capital Gains/(Losses) of   \$ .....6,234,976   Transferred into the Reserve Net of Taxes of<br>\$ 2,182,241 ..... |  | 4,052,734   |
| 3. Adjustment for Current Year's Liability Gains/(Losses) Released From the reserve .....                                                             |  |             |
| 4. Balance before Reduction for Amount Transferred to Summary of Operations (Line 1 + Line 2 + Line 3) .....                                          |  | 9,512,183   |
| 5. Current Year's Amortization Released to Summary of Operations (Amortization, Line 1, Column 4) .....                                               |  | 559,560     |
| 6. Reserve as of December 31, Current Year (Line 4 minus Line 5)                                                                                      |  | 8,952,624   |

| AMORTIZATION              |                                             |                                                                                                      |                                                                                              |                                                                                 |
|---------------------------|---------------------------------------------|------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------|
|                           | 1                                           | 2                                                                                                    | 3                                                                                            | 4                                                                               |
| Year of Amortization      | Reserve as of<br>December 31,<br>Prior Year | Current Year's<br>Realized Capital<br>Gains/(Losses)<br>Transferred into the<br>Reserve Net of Taxes | Adjustment for Current<br>Year's Liability<br>Gains/(Losses)<br>Released From the<br>Reserve | Balance Before<br>Reduction for Current<br>Year's Amortization<br>(Cols. 1+2+3) |
| 1. 2005 .....             | 375,312                                     | 184,247                                                                                              |                                                                                              | 559,560                                                                         |
| 2. 2006 .....             | 361,794                                     | 367,203                                                                                              |                                                                                              | 728,997                                                                         |
| 3. 2007 .....             | 404,234                                     | 349,050                                                                                              |                                                                                              | 753,283                                                                         |
| 4. 2008 .....             | 495,801                                     | 335,421                                                                                              |                                                                                              | 831,222                                                                         |
| 5. 2009 .....             | 572,241                                     | 318,168                                                                                              |                                                                                              | 890,408                                                                         |
| 6. 2010 .....             | 629,886                                     | 301,791                                                                                              |                                                                                              | 931,677                                                                         |
| 7. 2011 .....             | 683,929                                     | 275,607                                                                                              |                                                                                              | 959,536                                                                         |
| 8. 2012 .....             | 638,660                                     | 240,065                                                                                              |                                                                                              | 878,725                                                                         |
| 9. 2013 .....             | 439,179                                     | 199,613                                                                                              |                                                                                              | 638,792                                                                         |
| 10. 2014 .....            | 274,400                                     | 160,080                                                                                              |                                                                                              | 434,480                                                                         |
| 11. 2015 .....            | 180,882                                     | 114,934                                                                                              |                                                                                              | 295,816                                                                         |
| 12. 2016 .....            | 104,634                                     | 95,098                                                                                               |                                                                                              | 199,732                                                                         |
| 13. 2017 .....            | 39,609                                      | 100,725                                                                                              |                                                                                              | 140,334                                                                         |
| 14. 2018 .....            | 15,722                                      | 107,421                                                                                              |                                                                                              | 123,143                                                                         |
| 15. 2019 .....            | 18,529                                      | 113,997                                                                                              |                                                                                              | 132,526                                                                         |
| 16. 2020 .....            | 22,358                                      | 120,610                                                                                              |                                                                                              | 142,968                                                                         |
| 17. 2021 .....            | 25,001                                      | 118,648                                                                                              |                                                                                              | 143,649                                                                         |
| 18. 2022 .....            | 25,081                                      | 108,116                                                                                              |                                                                                              | 133,197                                                                         |
| 19. 2023 .....            | 24,515                                      | 96,672                                                                                               |                                                                                              | 121,187                                                                         |
| 20. 2024 .....            | 21,748                                      | 85,152                                                                                               |                                                                                              | 106,900                                                                         |
| 21. 2025 .....            | 17,839                                      | 72,720                                                                                               |                                                                                              | 90,559                                                                          |
| 22. 2026 .....            | 14,838                                      | 60,492                                                                                               |                                                                                              | 75,330                                                                          |
| 23. 2027 .....            | 14,742                                      | 48,636                                                                                               |                                                                                              | 63,377                                                                          |
| 24. 2028 .....            | 15,693                                      | 36,689                                                                                               |                                                                                              | 52,382                                                                          |
| 25. 2029 .....            | 14,744                                      | 23,907                                                                                               |                                                                                              | 38,651                                                                          |
| 26. 2030 .....            | 11,893                                      | 10,199                                                                                               |                                                                                              | 22,092                                                                          |
| 27. 2031 .....            | 8,802                                       | 2,611                                                                                                |                                                                                              | 11,414                                                                          |
| 28. 2032 .....            | 5,474                                       | 2,071                                                                                                |                                                                                              | 7,545                                                                           |
| 29. 2033 .....            | 1,907                                       | 1,531                                                                                                |                                                                                              | 3,438                                                                           |
| 30. 2034 .....            | 2                                           | 946                                                                                                  |                                                                                              | 948                                                                             |
| 31. 2035 and Later        |                                             | 315                                                                                                  |                                                                                              | 315                                                                             |
| 32. Total (Lines 1 to 31) | 5,459,449                                   | 4,052,734                                                                                            |                                                                                              | 9,512,183                                                                       |

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

ASSET VALUATION RESERVE

|                                                                                             | Default Component                 |                     |                           | Equity Component  |                                               |                           | 7<br>Total Amount<br>(Cols. 3+6) |
|---------------------------------------------------------------------------------------------|-----------------------------------|---------------------|---------------------------|-------------------|-----------------------------------------------|---------------------------|----------------------------------|
|                                                                                             | 1<br>Other Than Mortgage<br>Loans | 2<br>Mortgage Loans | 3<br>Total<br>(Cols. 1+2) | 4<br>Common Stock | 5<br>Real Estate and Other<br>Invested Assets | 6<br>Total<br>(Cols. 4+5) |                                  |
| 1. Reserve as of December 31, Prior Year .....                                              | 7,858,781                         | 3,246,660           | 11,105,442                | 27,435            |                                               | 27,435                    | 11,132,877                       |
| 2. Realized Capital Gains/(Losses) Net of Taxes - General Account .....                     | 473,906                           | (325,000)           | 148,906                   |                   |                                               |                           | 148,906                          |
| 3. Realized Capital Gains/(Losses) Net of Taxes - Separate Accounts .....                   |                                   |                     |                           |                   |                                               |                           |                                  |
| 4. Unrealized Capital Gains/(Losses) Net of Deferred Taxes - General Account .....          | 3,316                             |                     | 3,316                     |                   |                                               |                           | 3,316                            |
| 5. Unrealized Capital Gains/(Losses) Net of Deferred Taxes - Separate Accounts .....        |                                   |                     |                           |                   |                                               |                           |                                  |
| 6. Capital gains credited/(losses charged) to contract benefits, payments or reserves ..... |                                   |                     |                           |                   |                                               |                           |                                  |
| 7. Basic Contribution .....                                                                 | 2,339,972                         | 955,770             | 3,295,743                 |                   |                                               |                           | 3,295,743                        |
| 8. Accumulated Balances (Lines 1 through 5, - 6 + 7) .....                                  | 10,675,976                        | 3,877,430           | 14,553,406                | 27,435            |                                               | 27,435                    | 14,580,841                       |
| 9. Maximum Reserve .....                                                                    | 10,511,412                        | 2,884,378           | 13,395,790                | 27,435            |                                               | 27,435                    | 13,423,226                       |
| 10. Reserve Objective .....                                                                 | 7,338,480                         | 1,826,204           | 9,164,684                 | 27,435            |                                               | 27,435                    | 9,192,120                        |
| 11. 20% of (Line 10 - Line 8) .....                                                         | (667,499)                         | (410,245)           | (1,077,744)               | 0                 |                                               | 0                         | (1,077,744)                      |
| 12. Balance Before Transfers (Lines 8 + 11) .....                                           | 10,008,477                        | 3,467,185           | 13,475,662                | 27,435            |                                               | 27,435                    | 13,503,097                       |
| 13. Transfers .....                                                                         | 582,807                           | (582,807)           |                           |                   |                                               |                           | XXX                              |
| 14. Voluntary Contribution .....                                                            |                                   |                     |                           |                   |                                               |                           |                                  |
| 15. Adjustment down to Maximum/up to Zero .....                                             | (79,871)                          |                     | (79,871)                  |                   |                                               |                           | (79,871)                         |
| 16. Reserve as of December 31, Current Year (Lines 12 + 13 + 14 + 15)                       | 10,511,412                        | 2,884,378           | 13,395,790                | 27,435            |                                               | 27,435                    | 13,423,226                       |

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

| Line<br>Num-<br>ber | NAIC<br>Designation | Description                                                                                | 1                               | 2                                        | 3                               | 4                                                        | Basic Contribution |                       | Reserve Objective |                       | Maximum Reserve |                       |
|---------------------|---------------------|--------------------------------------------------------------------------------------------|---------------------------------|------------------------------------------|---------------------------------|----------------------------------------------------------|--------------------|-----------------------|-------------------|-----------------------|-----------------|-----------------------|
|                     |                     |                                                                                            | Book/Adjusted<br>Carrying Value | Reclassify Related<br>Party Encumbrances | Add Third Party<br>Encumbrances | Balance for AVR<br>Reserve Calculations<br>(Cols. 1+2+3) | 5                  | 6                     | 7                 | 8                     | 9               | 10                    |
|                     |                     |                                                                                            |                                 |                                          |                                 |                                                          | Factor             | Amount<br>(Cols. 4x5) | Factor            | Amount<br>(Cols. 4x7) | Factor          | Amount<br>(Cols. 4x9) |
| LONG-TERM BONDS     |                     |                                                                                            |                                 |                                          |                                 |                                                          |                    |                       |                   |                       |                 |                       |
| 1                   |                     | Exempt Obligations .....                                                                   | 19,620,169                      | XXX                                      | XXX                             | 19,620,169                                               | 0.0000             |                       | 0.0000            |                       | 0.0000          |                       |
| 2                   | 1                   | Highest Quality .....                                                                      | 908,321,096                     | XXX                                      | XXX                             | 908,321,096                                              | 0.0004             | 363,328               | 0.0023            | 2,089,139             | 0.0030          | 2,724,963             |
| 3                   | 2                   | High Quality .....                                                                         | 315,633,803                     | XXX                                      | XXX                             | 315,633,803                                              | 0.0019             | 599,704               | 0.0058            | 1,830,676             | 0.0090          | 2,840,704             |
| 4                   | 3                   | Medium Quality .....                                                                       | 66,876,170                      | XXX                                      | XXX                             | 66,876,170                                               | 0.0093             | 621,948               | 0.0230            | 1,538,152             | 0.0340          | 2,273,790             |
| 5                   | 4                   | Low Quality .....                                                                          | 33,910,952                      | XXX                                      | XXX                             | 33,910,952                                               | 0.0213             | 722,303               | 0.0530            | 1,797,280             | 0.0750          | 2,543,321             |
| 6                   | 5                   | Lower Quality .....                                                                        | 756,668                         | XXX                                      | XXX                             | 756,668                                                  | 0.0432             | 32,688                | 0.1100            | 83,234                | 0.1700          | 128,634               |
| 7                   | 6                   | In or Near Default .....                                                                   |                                 | XXX                                      | XXX                             |                                                          | 0.0000             |                       | 0.2000            |                       | 0.2000          |                       |
| 8                   |                     | Total Unrated Multi-Class Securities Acquired by Conversion .....                          |                                 | XXX                                      | XXX                             |                                                          | XXX                |                       | XXX               |                       | XXX             |                       |
| 9                   |                     | Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1, Net<br>Admitted Asset)             | 1,345,118,858                   | XXX                                      | XXX                             | 1,345,118,858                                            | XXX                | 2,339,972             | XXX               | 7,338,480             | XXX             | 10,511,412            |
| PREFERRED STOCK     |                     |                                                                                            |                                 |                                          |                                 |                                                          |                    |                       |                   |                       |                 |                       |
| 10                  | 1                   | Highest Quality .....                                                                      |                                 | XXX                                      | XXX                             |                                                          | 0.0004             |                       | 0.0023            |                       | 0.0030          |                       |
| 11                  | 2                   | High Quality .....                                                                         |                                 | XXX                                      | XXX                             |                                                          | 0.0019             |                       | 0.0058            |                       | 0.0090          |                       |
| 12                  | 3                   | Medium Quality .....                                                                       |                                 | XXX                                      | XXX                             |                                                          | 0.0093             |                       | 0.0230            |                       | 0.0340          |                       |
| 13                  | 4                   | Low Quality .....                                                                          |                                 | XXX                                      | XXX                             |                                                          | 0.0213             |                       | 0.0530            |                       | 0.0750          |                       |
| 14                  | 5                   | Lower Quality .....                                                                        |                                 | XXX                                      | XXX                             |                                                          | 0.0432             |                       | 0.1100            |                       | 0.1700          |                       |
| 15                  | 6                   | In or Near Default .....                                                                   |                                 | XXX                                      | XXX                             |                                                          | 0.0000             |                       | 0.2000            |                       | 0.2000          |                       |
| 16                  |                     | Affiliated Life with AVR .....                                                             |                                 | XXX                                      | XXX                             |                                                          | 0.0000             |                       | 0.0000            |                       | 0.0000          |                       |
| 17                  |                     | Total Preferred Stocks (Sum of Lines 10 thru 16) (Page 2, Line 2.1,<br>Net Admitted Asset) |                                 | XXX                                      | XXX                             |                                                          | XXX                |                       | XXX               |                       | XXX             |                       |
| SHORT-TERM BONDS    |                     |                                                                                            |                                 |                                          |                                 |                                                          |                    |                       |                   |                       |                 |                       |
| 18                  |                     | Exempt Obligations .....                                                                   |                                 | XXX                                      | XXX                             |                                                          | 0.0000             |                       | 0.0000            |                       | 0.0000          |                       |
| 19                  | 1                   | Highest Quality .....                                                                      |                                 | XXX                                      | XXX                             |                                                          | 0.0004             |                       | 0.0023            |                       | 0.0030          |                       |
| 20                  | 2                   | High Quality .....                                                                         |                                 | XXX                                      | XXX                             |                                                          | 0.0019             |                       | 0.0058            |                       | 0.0090          |                       |
| 21                  | 3                   | Medium Quality .....                                                                       |                                 | XXX                                      | XXX                             |                                                          | 0.0093             |                       | 0.0230            |                       | 0.0340          |                       |
| 22                  | 4                   | Low Quality .....                                                                          |                                 | XXX                                      | XXX                             |                                                          | 0.0213             |                       | 0.0530            |                       | 0.0750          |                       |
| 23                  | 5                   | Lower Quality .....                                                                        |                                 | XXX                                      | XXX                             |                                                          | 0.0432             |                       | 0.1100            |                       | 0.1700          |                       |
| 24                  | 6                   | In or Near Default .....                                                                   |                                 | XXX                                      | XXX                             |                                                          | 0.0000             |                       | 0.2000            |                       | 0.2000          |                       |
| 25                  |                     | Total Short-term Bonds (Sum of lines 18 thru 24)                                           |                                 | XXX                                      | XXX                             |                                                          | XXX                |                       | XXX               |                       | XXX             |                       |

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

| Line<br>Num-<br>ber        | NAIC<br>Designation                           | Description                                                                               | 1                               | 2                                        | 3                               | 4                                                        | Basic Contribution    |                       | Reserve Objective     |                       | Maximum Reserve       |                       |  |
|----------------------------|-----------------------------------------------|-------------------------------------------------------------------------------------------|---------------------------------|------------------------------------------|---------------------------------|----------------------------------------------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|--|
|                            |                                               |                                                                                           | Book/Adjusted<br>Carrying Value | Reclassify Related<br>Party Encumbrances | Add Third Party<br>Encumbrances | Balance for AVR<br>Reserve Calculations<br>(Cols. 1+2+3) | 5                     | 6                     | 7                     | 8                     | 9                     | 10                    |  |
|                            |                                               |                                                                                           |                                 |                                          |                                 |                                                          | Factor                | Amount<br>(Cols. 4x5) | Factor                | Amount<br>(Cols. 4x7) | Factor                | Amount<br>(Cols. 4x9) |  |
| DERIVATIVE INSTRUMENTS     |                                               |                                                                                           |                                 |                                          |                                 |                                                          |                       |                       |                       |                       |                       |                       |  |
| 26                         | 1<br>2<br>3<br>4<br>5<br>6                    | Exchange Traded                                                                           |                                 | XXX                                      | XXX                             |                                                          | 0.0004                |                       | 0.0023                |                       | 0.0030                |                       |  |
| 27                         |                                               | Highest Quality                                                                           |                                 | XXX                                      | XXX                             |                                                          | 0.0004                |                       | 0.0023                |                       | 0.0030                |                       |  |
| 28                         |                                               | High Quality                                                                              |                                 | XXX                                      | XXX                             |                                                          | 0.0019                |                       | 0.0058                |                       | 0.0090                |                       |  |
| 29                         |                                               | Medium Quality                                                                            |                                 | XXX                                      | XXX                             |                                                          | 0.0093                |                       | 0.0230                |                       | 0.0340                |                       |  |
| 30                         |                                               | Low Quality                                                                               |                                 | XXX                                      | XXX                             |                                                          | 0.0213                |                       | 0.0530                |                       | 0.0750                |                       |  |
| 31                         |                                               | Lower Quality                                                                             |                                 | XXX                                      | XXX                             |                                                          | 0.0432                |                       | 0.1100                |                       | 0.1700                |                       |  |
| 32                         |                                               | In or Near Default                                                                        |                                 | XXX                                      | XXX                             |                                                          | 0.0000                |                       | 0.2000                |                       | 0.2000                |                       |  |
| 33                         |                                               | Total Derivative Instruments                                                              |                                 | XXX                                      | XXX                             |                                                          | XXX                   |                       | XXX                   |                       | XXX                   |                       |  |
| 34                         |                                               | TOTAL (Line 9 + 17 + 25 + 33)                                                             | 1,345,118,858                   | XXX                                      | XXX                             | 1,345,118,858                                            | XXX                   | 2,339,972             | XXX                   | 7,338,480             | XXX                   | 10,511,412            |  |
| MORTGAGE LOANS             |                                               |                                                                                           |                                 |                                          |                                 |                                                          |                       |                       |                       |                       |                       |                       |  |
| In Good Standing:          |                                               |                                                                                           |                                 |                                          |                                 |                                                          |                       |                       |                       |                       |                       |                       |  |
| 35                         |                                               | Farm Mortgages                                                                            |                                 |                                          | XXX                             |                                                          | 0.0063 <sup>(a)</sup> |                       | 0.0120 <sup>(a)</sup> |                       | 0.0190 <sup>(a)</sup> |                       |  |
| 36                         |                                               | Residential Mortgages - Insured or Guaranteed                                             |                                 |                                          | XXX                             |                                                          | 0.0003                |                       | 0.0006                |                       | 0.0010                |                       |  |
| 37                         |                                               | Residential Mortgages - All Other                                                         |                                 |                                          | XXX                             |                                                          | 0.0013                |                       | 0.0030                |                       | 0.0040                |                       |  |
| 38                         |                                               | Commercial Mortgages - Insured or Guaranteed                                              |                                 |                                          | XXX                             |                                                          | 0.0003                |                       | 0.0006                |                       | 0.0010                |                       |  |
| 39                         |                                               | Commercial Mortgages - All Other                                                          | 170,673,259                     |                                          | XXX                             | 170,673,259                                              | 0.0056 <sup>(a)</sup> | 955,770               | 0.0107 <sup>(a)</sup> | 1,826,204             | 0.0169 <sup>(a)</sup> | 2,884,378             |  |
| 40                         |                                               | In Good Standing With Restructured Terms                                                  |                                 |                                          | XXX                             |                                                          | 0.0179 <sup>(b)</sup> |                       | 0.0397 <sup>(b)</sup> |                       | 0.0640 <sup>(b)</sup> |                       |  |
| Overdue, Not in Process:   |                                               |                                                                                           |                                 |                                          |                                 |                                                          |                       |                       |                       |                       |                       |                       |  |
| In Process of Foreclosure: |                                               |                                                                                           |                                 |                                          |                                 |                                                          |                       |                       |                       |                       |                       |                       |  |
| 41                         |                                               | Farm Mortgages                                                                            |                                 |                                          | XXX                             |                                                          | 0.0420                |                       | 0.0760                |                       | 0.1200                |                       |  |
| 42                         |                                               | Residential Mortgages - Insured of Guaranteed                                             |                                 |                                          | XXX                             |                                                          | 0.0005                |                       | 0.0012                |                       | 0.0020                |                       |  |
| 43                         |                                               | Residential Mortgages - All Other                                                         |                                 |                                          | XXX                             |                                                          | 0.0025                |                       | 0.0058                |                       | 0.0090                |                       |  |
| 44                         |                                               | Commercial Mortgages - Insured or Guaranteed                                              |                                 |                                          | XXX                             |                                                          | 0.0005                |                       | 0.0012                |                       | 0.0020                |                       |  |
| 45                         |                                               | Commercial Mortgages - All Other                                                          |                                 |                                          | XXX                             |                                                          | 0.0420                |                       | 0.0760                |                       | 0.1200                |                       |  |
| 46                         |                                               | In Process of Foreclosure:                                                                |                                 |                                          |                                 |                                                          |                       |                       |                       |                       |                       |                       |  |
| 47                         |                                               | Farm Mortgages                                                                            |                                 |                                          | XXX                             |                                                          | 0.0000                |                       | 0.1700                |                       | 0.1700                |                       |  |
| 48                         | Residential Mortgages - Insured or Guaranteed |                                                                                           |                                 | XXX                                      |                                 | 0.0000                                                   |                       | 0.0040                |                       | 0.0040                |                       |                       |  |
| 49                         | Residential Mortgages - All Other             |                                                                                           |                                 | XXX                                      |                                 | 0.0000                                                   |                       | 0.0130                |                       | 0.0130                |                       |                       |  |
| 50                         | Commercial Mortgages - Insured or Guaranteed  |                                                                                           |                                 | XXX                                      |                                 | 0.0000                                                   |                       | 0.0040                |                       | 0.0040                |                       |                       |  |
| 51                         | Commercial Mortgages - All Other              |                                                                                           |                                 | XXX                                      |                                 | 0.0000                                                   |                       | 0.1700                |                       | 0.1700                |                       |                       |  |
| 51                         |                                               | Total Schedule B Mortgages (Sum of Lines 35 thru 50) (Page 2, Line 3, Net Admitted Asset) | 170,673,259                     |                                          | XXX                             | 170,673,259                                              | XXX                   | 955,770               | XXX                   | 1,826,204             | XXX                   | 2,884,378             |  |
| 52                         |                                               | Total Schedule DA Mortgages                                                               |                                 |                                          | XXX                             |                                                          | <sup>(c)</sup>        |                       | <sup>(c)</sup>        |                       | <sup>(c)</sup>        |                       |  |
| 53                         |                                               | Total Mortgage Loans on Real Estate (Line 51 + 52)                                        | 170,673,259                     |                                          | XXX                             | 170,673,259                                              | XXX                   | 955,770               | XXX                   | 1,826,204             | XXX                   | 2,884,378             |  |

(a) Times the Company's Experience Adjustment Factor (EAF).  
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a Company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.  
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

ASSET VALUATION RESERVE  
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS  
EQUITY AND OTHER INVESTED ASSET COMPONENT

| Line<br>Number                                           | NAIC<br>Designation | Description                                                                       | 1                               | 2                                           | 3                               | 4                                                              | BASIC CONTRIBUTION |                         | RESERVE OBJECTIVE     |                         | MAXIMUM RESERVE       |                         |
|----------------------------------------------------------|---------------------|-----------------------------------------------------------------------------------|---------------------------------|---------------------------------------------|---------------------------------|----------------------------------------------------------------|--------------------|-------------------------|-----------------------|-------------------------|-----------------------|-------------------------|
|                                                          |                     |                                                                                   | Book/Adjusted<br>Carrying Value | Reclassify<br>Related Party<br>Encumbrances | Add Third Party<br>Encumbrances | Balance for AVR<br>Reserve<br>Calculations<br>(Col. 1 + 2 + 3) | 5                  | 6                       | 7                     | 8                       | 9                     | 10                      |
|                                                          |                     |                                                                                   |                                 |                                             |                                 |                                                                | Factor             | Amount<br>(Cols. 4 x 5) | Factor                | Amount<br>(Cols. 4 x 7) | Factor                | Amount<br>(Cols. 4 x 9) |
| COMMON STOCK                                             |                     |                                                                                   |                                 |                                             |                                 |                                                                |                    |                         |                       |                         |                       |                         |
| 1                                                        |                     | Unaffiliated - Public .....                                                       | 137,177                         | XXX                                         | XXX                             | 137,177                                                        | 0.0000             |                         | 0.2000 <sup>(d)</sup> | 27,435                  | 0.2000 <sup>(d)</sup> | 27,435                  |
| 2                                                        |                     | Unaffiliated - Private .....                                                      |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.1600                |                         | 0.1600                |                         |
| 3                                                        |                     | Federal Home Loan Bank .....                                                      |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.0050                |                         | 0.0080                |                         |
| 4                                                        |                     | Affiliated - Life with AVR .....                                                  |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.0000                |                         | 0.0000                |                         |
| Affiliated - Investment Subsidiary:                      |                     |                                                                                   |                                 |                                             |                                 |                                                                |                    |                         |                       |                         |                       |                         |
| 5                                                        |                     | Fixed Income - Exempt Obligations .....                                           |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
| 6                                                        |                     | Fixed Income - Highest Quality .....                                              |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
| 7                                                        |                     | Fixed Income - High Quality .....                                                 |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
| 8                                                        |                     | Fixed Income - Medium Quality .....                                               |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
| 9                                                        |                     | Fixed Income - Low Quality .....                                                  |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
| 10                                                       |                     | Fixed Income - Lower Quality .....                                                |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
| 11                                                       |                     | Fixed Income - In/Near Default .....                                              |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
| 12                                                       |                     | Unaffiliated Common Stock - Public .....                                          |                                 |                                             |                                 |                                                                | 0.0000             |                         | 0.1300 <sup>(d)</sup> |                         | 0.1300 <sup>(d)</sup> |                         |
| 13                                                       |                     | Unaffiliated Common Stock - Private .....                                         |                                 |                                             |                                 |                                                                | 0.0000             |                         | 0.1600                |                         | 0.1600                |                         |
| 14                                                       |                     | Mortgage Loans .....                                                              |                                 |                                             |                                 |                                                                | <sup>(c)</sup>     |                         | <sup>(c)</sup>        |                         | <sup>(c)</sup>        |                         |
| 15                                                       |                     | Real Estate .....                                                                 |                                 |                                             |                                 |                                                                | <sup>(e)</sup>     |                         | <sup>(e)</sup>        |                         | <sup>(e)</sup>        |                         |
| 16                                                       |                     | Affiliated - Certain Other (See SVO Purposes and Procedures Manual) .....         |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.1300                |                         | 0.1300                |                         |
| 17                                                       |                     | Affiliated - All Other .....                                                      |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.1600                |                         | 0.1600                |                         |
| 18                                                       |                     | Total Common Stock (Sum of Lines 1 thru 17)(Page 2, Line 2.2, Net Admitted Asset) | 137,177                         |                                             |                                 | 137,177                                                        | XXX                |                         | XXX                   | 27,435                  | XXX                   | 27,435                  |
| REAL ESTATE                                              |                     |                                                                                   |                                 |                                             |                                 |                                                                |                    |                         |                       |                         |                       |                         |
| 19                                                       |                     | Home Office Property (General Account only) .....                                 |                                 |                                             |                                 |                                                                | 0.0000             |                         | 0.0750                |                         | 0.0750                |                         |
| 20                                                       |                     | Investment Properties .....                                                       |                                 |                                             |                                 |                                                                | 0.0000             |                         | 0.0750                |                         | 0.0750                |                         |
| 21                                                       |                     | Properties Acquired in Satisfaction of Debt .....                                 |                                 |                                             |                                 |                                                                | 0.0000             |                         | 0.1100                |                         | 0.1100                |                         |
| 22                                                       |                     | Total Real Estate (Sum of Lines 19 thru 21)                                       |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
| OTHER INVESTED ASSETS                                    |                     |                                                                                   |                                 |                                             |                                 |                                                                |                    |                         |                       |                         |                       |                         |
| INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS |                     |                                                                                   |                                 |                                             |                                 |                                                                |                    |                         |                       |                         |                       |                         |
| 23                                                       |                     | Exempt Obligations .....                                                          |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.0000                |                         | 0.0000                |                         |
| 24                                                       | 1                   | Highest Quality .....                                                             |                                 | XXX                                         | XXX                             |                                                                | 0.0004             |                         | 0.0023                |                         | 0.0030                |                         |
| 25                                                       | 2                   | High Quality .....                                                                |                                 | XXX                                         | XXX                             |                                                                | 0.0019             |                         | 0.0058                |                         | 0.0090                |                         |
| 26                                                       | 3                   | Medium Quality .....                                                              |                                 | XXX                                         | XXX                             |                                                                | 0.0093             |                         | 0.0230                |                         | 0.0340                |                         |
| 27                                                       | 4                   | Low Quality .....                                                                 |                                 | XXX                                         | XXX                             |                                                                | 0.0213             |                         | 0.0530                |                         | 0.0750                |                         |
| 28                                                       | 5                   | Lower Quality .....                                                               |                                 | XXX                                         | XXX                             |                                                                | 0.0432             |                         | 0.1100                |                         | 0.1700                |                         |
| 29                                                       | 6                   | In or Near Default .....                                                          |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.2000                |                         | 0.2000                |                         |
| 30                                                       |                     | Total with Bond characteristics (Sum of Lines 23 thru 29)                         |                                 | XXX                                         | XXX                             |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |

ASSET VALUATION RESERVE (Continued)  
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS  
EQUITY AND OTHER INVESTED ASSET COMPONENT

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

ASSET VALUATION RESERVE (Continued)  
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS  
EQUITY AND OTHER INVESTED ASSET COMPONENT

| Line<br>Number | NAIC<br>Designation | Description                                                                                 | 1                               | 2                                           | 3                               | 4                                                              | BASIC CONTRIBUTION |                         | RESERVE OBJECTIVE     |                         | MAXIMUM RESERVE       |                         |
|----------------|---------------------|---------------------------------------------------------------------------------------------|---------------------------------|---------------------------------------------|---------------------------------|----------------------------------------------------------------|--------------------|-------------------------|-----------------------|-------------------------|-----------------------|-------------------------|
|                |                     |                                                                                             | Book/Adjusted<br>Carrying Value | Reclassify Related<br>Party<br>Encumbrances | Add Third Party<br>Encumbrances | Balance for AVR<br>Reserve<br>Calculations<br>(Col. 1 + 2 + 3) | 5                  | 6                       | 7                     | 8                       | 9                     | 10                      |
|                |                     |                                                                                             |                                 |                                             |                                 |                                                                | Factor             | Amount<br>(Cols. 4 x 5) | Factor                | Amount<br>(Cols. 4 x 7) | Factor                | Amount<br>(Cols. 4 x 9) |
|                |                     | <b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF<br/>COMMON STOCKS</b>                 |                                 |                                             |                                 |                                                                |                    |                         |                       |                         |                       |                         |
| 56             |                     | Unaffiliated Public .....                                                                   |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.1300 <sup>(d)</sup> |                         | 0.1300 <sup>(d)</sup> |                         |
| 57             |                     | Unaffiliated Private .....                                                                  |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.1600                |                         | 0.1600                |                         |
| 58             |                     | Affiliated Life with AVR .....                                                              |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.0000                |                         | 0.0000                |                         |
| 59             |                     | Affiliated Certain Other (See SVO Purposes & Procedures Manual) .....                       |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.1300                |                         | 0.1300                |                         |
| 60             |                     | Affiliated Other - All Other .....                                                          |                                 | XXX                                         | XXX                             |                                                                | 0.0000             |                         | 0.1600                |                         | 0.1600                |                         |
| 61             |                     | Total with Common Stock characteristics (Sum of Lines 56 thru 60)                           |                                 | XXX                                         | XXX                             |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
|                |                     | <b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF<br/>REAL ESTATE</b>                   |                                 |                                             |                                 |                                                                |                    |                         |                       |                         |                       |                         |
| 62             |                     | Home Office Property (General Account only) .....                                           |                                 |                                             |                                 |                                                                | 0.0000             |                         | 0.0750                |                         | 0.0750                |                         |
| 63             |                     | Investment Properties .....                                                                 |                                 |                                             |                                 |                                                                | 0.0000             |                         | 0.0750                |                         | 0.0750                |                         |
| 64             |                     | Properties Acquired in Satisfaction of Debt .....                                           |                                 |                                             |                                 |                                                                | 0.0000             |                         | 0.1100                |                         | 0.1100                |                         |
| 65             |                     | Total with Real Estate Characteristics (Lines 62 thru 64)                                   |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
|                |                     | <b>ALL OTHER INVESTMENTS</b>                                                                |                                 |                                             |                                 |                                                                |                    |                         |                       |                         |                       |                         |
| 66             |                     | Other Invested Assets - Schedule BA .....                                                   |                                 | XXX                                         |                                 |                                                                | 0.0000             |                         | 0.1300                |                         | 0.1300                |                         |
| 67             |                     | Other Short Term Invested Assets - Schedule DA .....                                        |                                 | XXX                                         |                                 |                                                                | 0.0000             |                         | 0.1300                |                         | 0.1300                |                         |
| 68             |                     | Total All Other (Sum of Lines 66 + 67) .....                                                |                                 | XXX                                         |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |
| 69             |                     | Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61,<br>65 and 68) |                                 |                                             |                                 |                                                                | XXX                |                         | XXX                   |                         | XXX                   |                         |

(a) Times the Company's Experience Adjustment Factor (EAF).  
(b) Column 9 is the greater of 6.4% without any EAF adjustments or a Company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.  
(c) Determined using the same factors and breakdowns used for directly owned mortgage loans.  
(d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).  
(e) Determined using same factors and breakdowns used for directly owned real estate.



SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

|     |                                                                                                                       |             |
|-----|-----------------------------------------------------------------------------------------------------------------------|-------------|
| 1.  | Book value/recorded investment excluding accrued interest of mortgages owned, December 31 of prior year .....         | 168,515,105 |
| 2.  | Amount loaned during year:                                                                                            |             |
| 2.1 | Actual cost at time of acquisitions .....                                                                             | 18,600,000  |
| 2.2 | Additional investment made after acquisitions .....                                                                   | 761,022     |
|     |                                                                                                                       | 19,361,022  |
| 3.  | Accrual of discount and mortgage interest points and commitment fees .....                                            |             |
| 4.  | Increase (decrease) by adjustment .....                                                                               | (500,000)   |
| 5.  | Total profit (loss) on sale .....                                                                                     | (2,377)     |
| 6.  | Amounts paid on account or in full during the year .....                                                              | 16,700,491  |
| 7.  | Amortization of premium .....                                                                                         |             |
| 8.  | Increase (decrease) by foreign exchange adjustment .....                                                              |             |
| 9.  | Book value/recorded investment excluding accrued interest on mortgages owned at end of current period .....           | 170,673,259 |
| 10. | Total valuation allowance .....                                                                                       |             |
| 11. | Subtotal (Lines 9 plus 10) .....                                                                                      | 170,673,259 |
| 12. | Total nonadmitted amounts .....                                                                                       |             |
| 13. | Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)..... | 170,673,259 |

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Long-Term Invested Assets

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

SCHEDULE D - SUMMARY BY COUNTRY

| Long-Term Bonds and Stocks OWNED December 31 of Current Year                                                                                                               |                                   |                                      |                 |                  |                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------|--------------------------------------|-----------------|------------------|-------------------------|
| Description                                                                                                                                                                |                                   | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
| <b>BONDS</b><br>Governments<br>(Including all obligations guaranteed<br>by governments)                                                                                    | 1. United States .....            | 11,636,884                           | 11,517,102      | 11,642,523       | 11,580,624              |
|                                                                                                                                                                            | 2. Canada .....                   |                                      |                 |                  |                         |
|                                                                                                                                                                            | 3. Other Countries .....          |                                      |                 |                  |                         |
|                                                                                                                                                                            | 4. Totals                         | 11,636,884                           | 11,517,102      | 11,642,523       | 11,580,624              |
| States, Territories and Possessions<br>(Direct and guaranteed)                                                                                                             | 5. United States .....            | 1,994,309                            | 1,987,680       | 1,993,160        | 2,000,000               |
|                                                                                                                                                                            | 6. Canada .....                   |                                      |                 |                  |                         |
|                                                                                                                                                                            | 7. Other Countries .....          | 4,516,404                            | 4,872,280       | 4,536,454        | 4,297,500               |
|                                                                                                                                                                            | 8. Totals                         | 6,510,713                            | 6,859,960       | 6,529,614        | 6,297,500               |
| Political Subdivisions of States,<br>Territories and Possessions<br>(Direct and guaranteed)                                                                                | 9. United States.....             | 1,001,384                            | 956,540         | 1,001,720        | 1,000,000               |
|                                                                                                                                                                            | 10. Canada .....                  |                                      |                 |                  |                         |
|                                                                                                                                                                            | 11. Other Countries .....         |                                      |                 |                  |                         |
|                                                                                                                                                                            | 12. Totals                        | 1,001,384                            | 956,540         | 1,001,720        | 1,000,000               |
| Special revenue and special assessment<br>obligations and all non-guaranteed<br>obligations of agencies and authorities of<br>governments and their political subdivisions | 13. United States .....           | 264,766,633                          | 265,727,475     | 263,641,585      | 265,112,805             |
|                                                                                                                                                                            | 14. Canada .....                  |                                      |                 |                  |                         |
|                                                                                                                                                                            | 15. Other Countries .....         |                                      |                 |                  |                         |
|                                                                                                                                                                            | 16. Totals                        | 264,766,633                          | 265,727,475     | 263,641,585      | 265,112,805             |
| Public Utilities (unaffiliated)                                                                                                                                            | 17. United States .....           | 111,260,737                          | 110,466,724     | 111,813,825      | 108,944,375             |
|                                                                                                                                                                            | 18. Canada .....                  |                                      |                 |                  |                         |
|                                                                                                                                                                            | 19. Other Countries .....         |                                      |                 |                  |                         |
|                                                                                                                                                                            | 20. Totals                        | 111,260,737                          | 110,466,724     | 111,813,825      | 108,944,375             |
| Industrial and Miscellaneous and Credit Tenant<br>Loans (unaffiliated)                                                                                                     | 21. United States .....           | 785,017,625                          | 785,149,765     | 789,633,650      | 774,387,711             |
|                                                                                                                                                                            | 22. Canada .....                  | 54,564,702                           | 54,289,941      | 54,704,624       | 53,190,000              |
|                                                                                                                                                                            | 23. Other Countries .....         | 110,360,180                          | 112,450,913     | 111,188,618      | 109,052,644             |
|                                                                                                                                                                            | 24. Totals                        | 949,942,507                          | 951,890,619     | 955,526,892      | 936,630,355             |
| Parent, Subsidiaries and Affiliates                                                                                                                                        | 25. Totals                        |                                      |                 |                  |                         |
|                                                                                                                                                                            | 26. <b>Total Bonds</b>            | 1,345,118,858                        | 1,347,418,420   | 1,350,156,159    | 1,329,565,659           |
| <b>PREFERRED STOCKS</b><br>Public Utilities (unaffiliated)                                                                                                                 | 27. United States .....           |                                      |                 |                  |                         |
|                                                                                                                                                                            | 28. Canada .....                  |                                      |                 |                  |                         |
|                                                                                                                                                                            | 29. Other Countries .....         |                                      |                 |                  |                         |
|                                                                                                                                                                            | 30. Totals                        |                                      |                 |                  |                         |
| Banks, Trust and Insurance Companies<br>(unaffiliated)                                                                                                                     | 31. United States .....           |                                      |                 |                  |                         |
|                                                                                                                                                                            | 32. Canada .....                  |                                      |                 |                  |                         |
|                                                                                                                                                                            | 33. Other Countries .....         |                                      |                 |                  |                         |
|                                                                                                                                                                            | 34. Totals                        |                                      |                 |                  |                         |
| Industrial and Miscellaneous (unaffiliated)                                                                                                                                | 35. United States .....           |                                      |                 |                  |                         |
|                                                                                                                                                                            | 36. Canada .....                  |                                      |                 |                  |                         |
|                                                                                                                                                                            | 37. Other Countries .....         |                                      |                 |                  |                         |
|                                                                                                                                                                            | 38. Totals                        |                                      |                 |                  |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                        | 39. Totals                        |                                      |                 |                  |                         |
|                                                                                                                                                                            | 40. <b>Total Preferred Stocks</b> |                                      |                 |                  |                         |
| <b>COMMON STOCKS</b><br>Public Utilities (unaffiliated)                                                                                                                    | 41. United States .....           |                                      |                 |                  |                         |
|                                                                                                                                                                            | 42. Canada .....                  |                                      |                 |                  |                         |
|                                                                                                                                                                            | 43. Other Countries .....         |                                      |                 |                  |                         |
|                                                                                                                                                                            | 44. Totals                        |                                      |                 |                  |                         |
| Banks, Trust and Insurance Companies<br>(unaffiliated)                                                                                                                     | 45. United States .....           |                                      |                 |                  |                         |
|                                                                                                                                                                            | 46. Canada .....                  |                                      |                 |                  |                         |
|                                                                                                                                                                            | 47. Other Countries .....         |                                      |                 |                  |                         |
|                                                                                                                                                                            | 48. Totals                        |                                      |                 |                  |                         |
| Industrial and Miscellaneous (unaffiliated)                                                                                                                                | 49. United States .....           | 137,176                              | 137,177         | 137,175          |                         |
|                                                                                                                                                                            | 50. Canada .....                  |                                      |                 |                  |                         |
|                                                                                                                                                                            | 51. Other Countries .....         |                                      |                 |                  |                         |
|                                                                                                                                                                            | 52. Totals                        | 137,176                              | 137,177         | 137,175          |                         |
| Parent, Subsidiaries and Affiliates                                                                                                                                        | 53. Totals                        |                                      |                 |                  |                         |
|                                                                                                                                                                            | 54. <b>Total Common Stocks</b>    | 137,176                              | 137,177         | 137,175          |                         |
|                                                                                                                                                                            | 55. <b>Total Stocks</b>           | 137,176                              | 137,177         | 137,175          |                         |
|                                                                                                                                                                            | 56. <b>Total Bonds and Stocks</b> | 1,345,256,034                        | 1,347,555,597   | 1,350,293,334    |                         |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

|                                                                      |               |                                                                |               |
|----------------------------------------------------------------------|---------------|----------------------------------------------------------------|---------------|
| 1. Book/adjusted carrying value of bonds and stocks, prior year..... | 1,348,627,212 | 7. Amortization of premium.....                                | 4,312,671     |
| 2. Cost of bonds and stocks acquired, Column 7, Part 3 .....         | 287,573,901   | 8. Foreign Exchange Adjustment:                                |               |
| 3. Accrual of discount.....                                          | 1,778,014     | 8.1 Column 15, Part 1 .....                                    |               |
| 4. Increase (decrease) by adjustment:.....                           |               | 8.2 Column 19, Part 2, Sec. 1.....                             |               |
| 4.1 Columns 12 - 14, Part 1.....                                     | (626,898)     | 8.3 Column 16, Part 2, Sec. 2 .....                            |               |
| 4.2 Columns 15 - 17, Part 2, Sec. 1.....                             |               | 8.4 Column 15, Part 4 .....                                    |               |
| 4.3 Column 15, Part 2, Sec. 2.....                                   |               | 9. Book/adjusted carrying value at end of current period ..... | 1,345,256,034 |
| 4.4 Columns 11 - 13, Part 4 .....                                    | 5,101         | 10. Total valuation allowance .....                            |               |
| 5. Total gain (loss), Col. 19, Part 4 .....                          | 7,594,890     | 11. Subtotal (Lines 9 plus 10) .....                           | 1,345,256,034 |
| 6. Deduct consideration for bonds and stocks disposed of             |               | 12. Total nonadmitted amounts .....                            |               |
| Column 7, Part 4 .....                                               | 295,383,515   | 13. Statement value of bonds and stocks, current period .....  | 1,345,256,034 |

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| Quality Rating per the NAIC Designation                                                                  | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years Through<br>10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a<br>% of Line 10.7 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately Placed<br>(a) |
|----------------------------------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|-------------------------|------------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 1. U.S. Governments, Schedules D & DA (Group 1)                                                          |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 1.1 Class 1 .....                                                                                        | 2,896,851           | 6,197,329                           | 1,973,697                             | 569,007                                |                    | 11,636,884              | 0.8                                | 12,401,619                           | 0.9                              | 11,636,884                     |                                     |
| 1.2 Class 2 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 1.3 Class 3 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 1.4 Class 4 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 1.5 Class 5 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 1.6 Class 6 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 1.7 Totals                                                                                               | 2,896,851           | 6,197,329                           | 1,973,697                             | 569,007                                |                    | 11,636,884              | 0.8                                | 12,401,619                           | 0.9                              | 11,636,884                     |                                     |
| 2. All Other Governments, Schedules D & DA (Group 2)                                                     |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 2.1 Class 1 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 2.2 Class 2 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 2.3 Class 3 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 2.4 Class 4 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 2.5 Class 5 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 2.6 Class 6 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 2.7 Totals                                                                                               |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 3. States, Territories and Possessions etc., Guaranteed, Schedules D & DA (Group 3)                      |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 3.1 Class 1 .....                                                                                        |                     |                                     | 2,141,365                             |                                        |                    | 2,141,365               | 0.2                                | 2,141,562                            | 0.2                              | 2,141,365                      |                                     |
| 3.2 Class 2 .....                                                                                        |                     |                                     | 193,343                               |                                        | 611,599            | 804,942                 | 0.1                                | 795,397                              | 0.1                              | 193,343                        | 611,599                             |
| 3.3 Class 3 .....                                                                                        | 24,473              | 362,806                             | 2,037,186                             | 1,139,941                              |                    | 3,564,406               | 0.3                                | 1,800,930                            | 0.1                              | 2,940,194                      | 624,212                             |
| 3.4 Class 4 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    | 1,470,195                            | 0.1                              |                                |                                     |
| 3.5 Class 5 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 3.6 Class 6 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 3.7 Totals                                                                                               | 24,473              | 362,806                             | 4,371,894                             | 1,139,941                              | 611,599            | 6,510,713               | 0.5                                | 6,208,084                            | 0.5                              | 5,274,902                      | 1,235,811                           |
| 4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4) |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 4.1 Class 1 .....                                                                                        |                     |                                     | 1,001,384                             |                                        |                    | 1,001,384               | 0.1                                | 1,001,517                            | 0.1                              | 1,001,384                      |                                     |
| 4.2 Class 2 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 4.3 Class 3 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 4.4 Class 4 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 4.5 Class 5 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 4.6 Class 6 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 4.7 Totals                                                                                               |                     |                                     | 1,001,384                             |                                        |                    | 1,001,384               | 0.1                                | 1,001,517                            | 0.1                              | 1,001,384                      |                                     |
| 5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)     |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 5.1 Class 1 .....                                                                                        | 44,502,467          | 151,097,605                         | 41,696,985                            | 26,743,163                             | 726,413            | 264,766,633             | 19.2                               | 294,503,983                          | 22.2                             | 264,766,633                    |                                     |
| 5.2 Class 2 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 5.3 Class 3 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 5.4 Class 4 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 5.5 Class 5 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 5.6 Class 6 .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 5.7 Totals                                                                                               | 44,502,467          | 151,097,605                         | 41,696,985                            | 26,743,163                             | 726,413            | 264,766,633             | 19.2                               | 294,503,983                          | 22.2                             | 264,766,633                    |                                     |

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

| Quality Rating per the NAIC Designation                                  | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years Through<br>10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a<br>% of Line 10.7 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately Placed<br>(a) |
|--------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|-------------------------|------------------------------------|--------------------------------------|----------------------------------|--------------------------------|-------------------------------------|
| 6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)           |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 6.1 Class 1 .....                                                        |                     | 3,994,363                           | 32,755,246                            | 1,000,000                              | 7,038,796          | 44,788,405              | 3.2                                | 45,842,311                           | 3.5                              | 43,788,405                     | 1,000,000                           |
| 6.2 Class 2 .....                                                        | 2,401,802           | 8,199,812                           | 45,363,652                            | 2,950,093                              | 1,981,176          | 60,896,535              | 4.4                                | 47,977,862                           | 3.6                              | 59,553,542                     | 1,342,993                           |
| 6.3 Class 3 .....                                                        |                     | 3,017,018                           | 555,176                               |                                        |                    | 3,572,194               | 0.3                                | 3,797,820                            | 0.3                              | 3,572,194                      |                                     |
| 6.4 Class 4 .....                                                        |                     |                                     | 2,003,603                             |                                        |                    | 2,003,603               | 0.1                                | 769,486                              | 0.1                              | 1,229,087                      | 774,516                             |
| 6.5 Class 5 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 6.6 Class 6 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 6.7 Totals                                                               | 2,401,802           | 15,211,193                          | 80,677,677                            | 3,950,093                              | 9,019,972          | 111,260,737             | 8.1                                | 98,387,479                           | 7.4                              | 108,143,228                    | 3,117,509                           |
| 7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7) |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 7.1 Class 1 .....                                                        | 51,663,624          | 166,280,234                         | 404,749,900                           | 11,303,748                             | 4,657,579          | 638,655,085             | 46.3                               | 498,152,368                          | 37.5                             | 536,640,201                    | 102,014,884                         |
| 7.2 Class 2 .....                                                        | 9,014,025           | 59,707,533                          | 174,168,177                           | 9,939,702                              | 1,102,891          | 253,932,328             | 18.4                               | 317,952,872                          | 23.9                             | 217,693,922                    | 36,238,406                          |
| 7.3 Class 3 .....                                                        | 2,151,220           | 15,845,325                          | 39,136,296                            | 44,550                                 | 2,562,180          | 59,739,571              | 4.3                                | 54,562,233                           | 4.1                              | 58,973,945                     | 765,626                             |
| 7.4 Class 4 .....                                                        | 631,693             | 10,111,618                          | 21,002,965                            |                                        | 161,073            | 31,907,349              | 2.3                                | 45,346,400                           | 3.4                              | 28,842,934                     | 3,064,415                           |
| 7.5 Class 5 .....                                                        |                     | 508,949                             | 247,719                               |                                        |                    | 756,668                 | 0.1                                | 21,000                               | 0.0                              | 756,668                        |                                     |
| 7.6 Class 6 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 7.7 Totals                                                               | 63,460,562          | 252,453,659                         | 639,305,057                           | 21,288,000                             | 8,483,723          | 984,991,001             | 71.4                               | 916,034,873                          | 69.0                             | 842,907,670                    | 142,083,331                         |
| 8. Credit Tenant Loans, Schedules D & DA (Group 8)                       |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 8.1 Class 1 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 8.2 Class 2 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 8.3 Class 3 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 8.4 Class 4 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 8.5 Class 5 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 8.6 Class 6 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 8.7 Totals                                                               |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)       |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 9.1 Class 1 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 9.2 Class 2 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 9.3 Class 3 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 9.4 Class 4 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 9.5 Class 5 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 9.6 Class 6 .....                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |
| 9.7 Totals                                                               |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                     |

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

|                                                        | 1              | 2                           | 3                             | 4                              | 5             | 6                  | 7                          | 8                            | 9                        | 10                    | 11                         |
|--------------------------------------------------------|----------------|-----------------------------|-------------------------------|--------------------------------|---------------|--------------------|----------------------------|------------------------------|--------------------------|-----------------------|----------------------------|
| Quality Rating per the NAIC Designation                | 1 Year or Less | Over 1 Year Through 5 Years | Over 5 Years Through 10 Years | Over 10 Years Through 20 Years | Over 20 Years | Total Current Year | Col. 6 as a % of Line 10.7 | Total from Col. 6 Prior Year | % From Col. 7 Prior Year | Total Publicly Traded | Total Privately Placed (a) |
| 10. Total Bonds Current Year                           |                |                             |                               |                                |               |                    |                            |                              |                          |                       |                            |
| 10.1 Class 1                                           | 99,062,942     | 327,569,531                 | 484,318,577                   | 39,615,918                     | 12,422,788    | 962,989,756        | 69.8                       | XXX                          | XXX                      | 859,974,872           | 103,014,884                |
| 10.2 Class 2                                           | 11,415,827     | 67,907,345                  | 219,725,172                   | 12,889,795                     | 3,695,666     | 315,633,805        | 22.9                       | XXX                          | XXX                      | 277,440,807           | 38,192,998                 |
| 10.3 Class 3                                           | 2,175,693      | 19,225,149                  | 41,728,658                    | 1,184,491                      | 2,562,180     | 66,876,171         | 4.8                        | XXX                          | XXX                      | 65,486,333            | 1,389,838                  |
| 10.4 Class 4                                           | 631,693        | 10,111,618                  | 23,006,568                    |                                | 161,073       | 33,910,952         | 2.5                        | XXX                          | XXX                      | 30,072,021            | 3,838,931                  |
| 10.5 Class 5                                           |                | 508,949                     | 247,719                       |                                |               | (c) 756,668        | 0.1                        | XXX                          | XXX                      | 756,668               |                            |
| 10.6 Class 6                                           |                |                             |                               |                                |               | (c) XXX            |                            | XXX                          | XXX                      |                       |                            |
| 10.7 Totals                                            | 113,286,155    | 425,322,592                 | 769,026,694                   | 53,690,204                     | 18,841,707    | (b) 1,380,167,352  | 100.0                      | XXX                          | XXX                      | 1,233,730,701         | 146,436,651                |
| 10.8 Line 10.7 as a % of Col. 6                        | 8.2            | 30.8                        | 55.7                          | 3.9                            | 1.4           | 100.0              | XXX                        | XXX                          | XXX                      | 89.4                  | 10.6                       |
| 11. Total Bonds Prior Year                             |                |                             |                               |                                |               |                    |                            |                              |                          |                       |                            |
| 11.1 Class 1                                           | 70,458,211     | 267,193,224                 | 432,436,806                   | 66,984,353                     | 16,970,766    | XXX                | XXX                        | 854,043,360                  | 64.3                     | 792,345,669           | 61,697,690                 |
| 11.2 Class 2                                           | 8,749,546      | 67,578,422                  | 263,506,115                   | 18,075,881                     | 8,816,167     | XXX                | XXX                        | 366,726,131                  | 27.6                     | 320,296,223           | 46,429,908                 |
| 11.3 Class 3                                           | 882,982        | 20,648,977                  | 37,193,758                    | 1,435,266                      |               | XXX                | XXX                        | 60,160,983                   | 4.5                      | 58,784,501            | 1,376,483                  |
| 11.4 Class 4                                           | 49,065         | 11,018,331                  | 34,009,649                    | 500,000                        | 2,009,036     | XXX                | XXX                        | 47,586,081                   | 3.6                      | 39,577,778            | 8,008,303                  |
| 11.5 Class 5                                           | 21,000         |                             |                               |                                |               | XXX                | XXX                        | (c) 21,000                   | 0.0                      |                       | 21,000                     |
| 11.6 Class 6                                           |                |                             |                               |                                |               | XXX                | XXX                        | (c) XXX                      |                          |                       |                            |
| 11.7 Totals                                            | 80,160,804     | 366,438,954                 | 767,146,328                   | 86,995,500                     | 27,795,969    | XXX                | XXX                        | (b) 1,328,537,555            | 100.0                    | 1,211,004,171         | 117,533,384                |
| 11.8 Line 11.7 as a % of Col. 8                        | 6.0            | 27.6                        | 57.7                          | 6.5                            | 2.1           | XXX                | XXX                        | 100.0                        | XXX                      | 91.2                  | 8.8                        |
| 12. Total Publicly Traded Bonds                        |                |                             |                               |                                |               |                    |                            |                              |                          |                       |                            |
| 12.1 Class 1                                           | 80,347,053     | 305,250,027                 | 425,583,559                   | 36,545,057                     | 12,249,176    | 859,974,872        | 62.3                       | 792,345,669                  | 59.6                     | 859,974,872           | XXX                        |
| 12.2 Class 2                                           | 10,647,522     | 56,025,329                  | 197,794,094                   | 9,889,795                      | 3,084,067     | 277,440,807        | 20.1                       | 320,296,223                  | 24.1                     | 277,440,807           | XXX                        |
| 12.3 Class 3                                           | 2,175,693      | 19,225,149                  | 40,383,369                    | 1,139,942                      | 2,562,180     | 65,486,333         | 4.7                        | 58,784,501                   | 4.4                      | 65,486,333            | XXX                        |
| 12.4 Class 4                                           | 631,693        | 10,111,618                  | 19,167,637                    |                                | 161,073       | 30,072,021         | 2.2                        | 39,577,778                   | 3.0                      | 30,072,021            | XXX                        |
| 12.5 Class 5                                           |                | 508,949                     | 247,719                       |                                |               | 756,668            | 0.1                        |                              |                          | 756,668               | XXX                        |
| 12.6 Class 6                                           |                |                             |                               |                                |               |                    |                            |                              |                          |                       | XXX                        |
| 12.7 Totals                                            | 93,801,961     | 391,121,072                 | 683,176,378                   | 47,574,794                     | 18,056,496    | 1,233,730,701      | 89.4                       | 1,211,004,171                | 91.2                     | 1,233,730,701         | XXX                        |
| 12.8 Line 12.7 as a % of Col. 6                        | 7.6            | 31.7                        | 55.4                          | 3.9                            | 1.5           | 100.0              | XXX                        | XXX                          | XXX                      | 100.0                 | XXX                        |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10 | 6.8            | 28.3                        | 49.5                          | 3.4                            | 1.3           | 89.4               | XXX                        | XXX                          | XXX                      | 89.4                  | XXX                        |
| 13. Total Privately Placed Bonds                       |                |                             |                               |                                |               |                    |                            |                              |                          |                       |                            |
| 13.1 Class 1                                           | 18,715,890     | 22,319,504                  | 58,735,018                    | 3,070,860                      | 173,612       | 103,014,884        | 7.5                        | 61,697,689                   | 4.6                      | XXX                   | 103,014,884                |
| 13.2 Class 2                                           | 768,304        | 11,882,017                  | 21,931,078                    | 3,000,000                      | 611,599       | 38,192,998         | 2.8                        | 46,429,909                   | 3.5                      | XXX                   | 38,192,998                 |
| 13.3 Class 3                                           |                |                             | 1,345,289                     | 44,549                         |               | 1,389,838          | 0.1                        | 1,376,483                    | 0.1                      | XXX                   | 1,389,838                  |
| 13.4 Class 4                                           |                |                             | 3,838,931                     |                                |               | 3,838,931          | 0.3                        | 8,008,303                    | 0.6                      | XXX                   | 3,838,931                  |
| 13.5 Class 5                                           |                |                             |                               |                                |               |                    |                            | 21,000                       | 0.0                      | XXX                   |                            |
| 13.6 Class 6                                           |                |                             |                               |                                |               |                    |                            |                              |                          | XXX                   |                            |
| 13.7 Totals                                            | 19,484,194     | 34,201,521                  | 85,850,316                    | 6,115,409                      | 785,211       | 146,436,651        | 10.6                       | 117,533,384                  | 8.8                      | XXX                   | 146,436,651                |
| 13.8 Line 13.7 as a % of Col. 6                        | 13.3           | 23.4                        | 58.6                          | 4.2                            | 0.5           | 100.0              | XXX                        | XXX                          | XXX                      | XXX                   | 100.0                      |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10 | 1.4            | 2.5                         | 6.2                           | 0.4                            | 0.1           | 10.6               | XXX                        | XXX                          | XXX                      | XXX                   | 10.6                       |

(a) Includes \$ 83,216,348 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.  
(b) Includes \$ 3,000,000 current year, \$ 10,500,000 prior year of bonds with Z designations and \$ , current year, \$ prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.  
(c) Includes \$ current year, \$ 21,000 prior year of bonds with 5\* designations and \$ , current year, \$ prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type                                                                                                | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a %<br>of Line 10.7 | 8<br>Total from Col 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately<br>Placed |
|---------------------------------------------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|-------------------------|------------------------------------|-------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| <b>1. U.S. Governments, Schedules D &amp; DA (Group 1)</b>                                                          |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 1.1 Issuer Obligations .....                                                                                        | 2,603,541           | 5,418,373                           | 1,514,035                             | 479,566                                |                    | 10,015,515              | 0.7                                | 10,465,270                          | 0.8                              | 10,015,515                     |                                 |
| 1.2 Single Class Mortgage-Backed/Asset-Backed Securities .....                                                      | 293,310             | 778,956                             | 459,662                               | 89,441                                 |                    | 1,621,369               | 0.1                                | 1,936,349                           | 0.1                              | 1,621,369                      |                                 |
| 1.7 Totals .....                                                                                                    | 2,896,851           | 6,197,329                           | 1,973,697                             | 569,007                                |                    | 11,636,884              | 0.8                                | 12,401,619                          | 0.9                              | 11,636,884                     |                                 |
| <b>2. All Other Governments, Schedules D &amp; DA (Group 2)</b>                                                     |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 2.1 Issuer Obligations .....                                                                                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 2.2 Single Class Mortgage-Backed/Asset-Backed Securities .....                                                      |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES .....                                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 2.3 Defined .....                                                                                                   |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 2.4 Other .....                                                                                                     |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-<br>BACKED SECURITIES .....                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 2.5 Defined .....                                                                                                   |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 2.6 Other .....                                                                                                     |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 2.7 Totals .....                                                                                                    |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| <b>3. States, Territories, and Possessions Guaranteed, Schedules D &amp; DA (Group 3)</b>                           |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 3.1 Issuer Obligations .....                                                                                        | 24,473              | 362,806                             | 4,371,894                             | 1,139,941                              | 611,599            | 6,510,713               | 0.5                                | 6,208,084                           | 0.5                              | 5,274,902                      | 1,235,811                       |
| 3.2 Single Class Mortgage-Backed/Asset-Backed Securities .....                                                      |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES .....                                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 3.3 Defined .....                                                                                                   |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 3.4 Other .....                                                                                                     |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-<br>BACKED SECURITIES .....                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 3.5 Defined .....                                                                                                   |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 3.6 Other .....                                                                                                     |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 3.7 Totals .....                                                                                                    | 24,473              | 362,806                             | 4,371,894                             | 1,139,941                              | 611,599            | 6,510,713               | 0.5                                | 6,208,084                           | 0.5                              | 5,274,902                      | 1,235,811                       |
| <b>4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D &amp; DA (Group 4)</b> |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 4.1 Issuer Obligations .....                                                                                        |                     |                                     | 1,001,384                             |                                        |                    | 1,001,384               | 0.1                                | 1,001,517                           | 0.1                              | 1,001,384                      |                                 |
| 4.2 Single Class Mortgage-Backed/Asset-Backed Securities .....                                                      |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES .....                                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 4.3 Defined .....                                                                                                   |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 4.4 Other .....                                                                                                     |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-<br>BACKED SECURITIES .....                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 4.5 Defined .....                                                                                                   |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 4.6 Other .....                                                                                                     |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 4.7 Totals .....                                                                                                    |                     |                                     | 1,001,384                             |                                        |                    | 1,001,384               | 0.1                                | 1,001,517                           | 0.1                              | 1,001,384                      |                                 |
| <b>5. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed, Schedules D &amp; DA (Group 5)</b> |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 5.1 Issuer Obligations .....                                                                                        |                     | 2,998,954                           |                                       | 7,984,330                              |                    | 10,983,284              | 0.8                                | 10,982,111                          | 0.8                              | 10,983,284                     |                                 |
| 5.2 Single Class Mortgage-Backed/Asset-Backed Securities .....                                                      | 17,195,520          | 45,358,543                          | 22,385,281                            | 4,216,306                              | 726,364            | 89,882,014              | 6.5                                | 104,548,611                         | 7.9                              | 89,882,014                     |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES .....                                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 5.3 Defined .....                                                                                                   | 25,553,482          | 89,685,616                          | 6,153,660                             | 99,154                                 | 49                 | 121,491,961             | 8.8                                | 161,688,467                         | 12.2                             | 121,491,961                    |                                 |
| 5.4 Other .....                                                                                                     |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-<br>BACKED SECURITIES .....                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                     |                                  |                                |                                 |
| 5.5 Defined .....                                                                                                   | 1,753,465           | 13,054,492                          | 13,158,044                            | 14,443,373                             |                    | 42,409,374              | 3.1                                | 9,784,795                           | 0.7                              | 42,409,374                     |                                 |
| 5.6 Other .....                                                                                                     |                     |                                     |                                       |                                        |                    | 7,500,000               |                                    | 7,500,000                           | 0.6                              |                                |                                 |
| 5.7 Totals .....                                                                                                    | 44,502,467          | 151,097,605                         | 41,696,985                            | 26,743,163                             | 726,413            | 264,766,633             | 19.2                               | 294,503,984                         | 22.2                             | 264,766,633                    |                                 |

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

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

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

| Distribution by Type                                                                    | 1<br>1 Year or Less | 2<br>Over 1 Year Through<br>5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total Current Year | 7<br>Col. 6 as a<br>% of Line 10.7 | 8<br>Total from Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately<br>Placed |
|-----------------------------------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|-------------------------|------------------------------------|--------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| <b>6. Public Utilities (Unaffiliated), Schedules D &amp; DA (Group 6)</b>               |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 6.1 Issuer Obligations .....                                                            | 2,401,802           | 15,211,193                          | 80,677,677                            | 3,950,093                              | 9,019,972          | 111,260,737             | 8.1                                | 98,387,479                           | 7.4                              | 108,143,228                    | 3,117,509                       |
| 6.2 Single Class Mortgage-Backed/Asset-Based<br>Securities .....                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-<br>BACKED SECURITIES .....                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 6.3 Defined .....                                                                       |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 6.4 Other .....                                                                         |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-<br>BACKED/ASSET-BACKED SECURITIES .....                |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 6.5 Defined .....                                                                       |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 6.6 Other .....                                                                         |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 6.7 Totals                                                                              | 2,401,802           | 15,211,193                          | 80,677,677                            | 3,950,093                              | 9,019,972          | 111,260,737             | 8.1                                | 98,387,479                           | 7.4                              | 108,143,228                    | 3,117,509                       |
| <b>7. Industrial &amp; Miscellaneous (Unaffiliated), Schedules D &amp; DA (Group 7)</b> |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 7.1 Issuer Obligations .....                                                            | 53,769,222          | 192,388,075                         | 525,950,216                           | 18,490,828                             | 7,411,791          | 798,010,132             | 57.8                               | 808,157,405                          | 60.8                             | 660,653,313                    | 137,356,819                     |
| 7.2 Single Class Mortgage-Backed/Asset-Based<br>Securities .....                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-<br>BACKED SECURITIES .....                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 7.3 Defined .....                                                                       | 1,382,571           | 3,013,354                           | 6,571,343                             | 1,806,103                              | 481,253            | 13,254,624              | 1.0                                | 58,429,332                           | 4.4                              | 13,254,624                     |                                 |
| 7.4 Other .....                                                                         |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-<br>BACKED/ASSET-BACKED SECURITIES .....                |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 7.5 Defined .....                                                                       | 8,308,769           | 57,052,230                          | 106,783,498                           | 991,069                                | 590,679            | 173,726,245             | 12.6                               | 15,553,370                           | 1.2                              | 168,999,733                    | 4,726,512                       |
| 7.6 Other .....                                                                         |                     |                                     |                                       |                                        |                    |                         |                                    | 33,894,765                           | 2.6                              |                                |                                 |
| 7.7 Totals                                                                              | 63,460,562          | 252,453,659                         | 639,305,057                           | 21,288,000                             | 8,483,723          | 984,991,001             | 71.4                               | 916,034,872                          | 69.0                             | 842,907,670                    | 142,083,331                     |
| <b>8. Credit Tenant Loans, Schedules D &amp; DA (Group 8)</b>                           |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 8.1 Issuer Obligations .....                                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 8.7 Totals                                                                              |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| <b>9. Parents, Subsidiaries and Affiliates, Schedules D &amp; DA (Group 9)</b>          |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 9.1 Issuer Obligations .....                                                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 9.2 Single Class Mortgage-Backed/Asset-Based<br>Securities .....                        |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-<br>BACKED SECURITIES .....                            |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 9.3 Defined .....                                                                       |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 9.4 Other .....                                                                         |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-<br>BACKED/ASSET-BACKED SECURITIES .....                |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 9.5 Defined .....                                                                       |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 9.6 Other .....                                                                         |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |
| 9.7 Totals                                                                              |                     |                                     |                                       |                                        |                    |                         |                                    |                                      |                                  |                                |                                 |

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

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

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

| Distribution by Type                                           | 1<br>1 Year or Less | 2<br>Over 1 Year<br>Through 5 Years | 3<br>Over 5 Years<br>Through 10 Years | 4<br>Over 10 Years<br>Through 20 Years | 5<br>Over 20 Years | 6<br>Total<br>Current Year | 7<br>Col. 6 as a %<br>of Line 10.7 | 8<br>Total From Col. 6<br>Prior Year | 9<br>% From Col. 7<br>Prior Year | 10<br>Total Publicly<br>Traded | 11<br>Total Privately<br>Placed |
|----------------------------------------------------------------|---------------------|-------------------------------------|---------------------------------------|----------------------------------------|--------------------|----------------------------|------------------------------------|--------------------------------------|----------------------------------|--------------------------------|---------------------------------|
| 10. Total Bonds Current Year                                   |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 10.1 Issuer Obligations                                        | 58,799,038          | 216,379,401                         | 613,515,206                           | 32,044,758                             | 17,043,362         | 937,781,765                | 67.9                               | XXX                                  | XXX                              | 796,071,626                    | 141,710,139                     |
| 10.2 Single Class Mortgage-Backed/Asset-Backed Securities      | 17,488,830          | 46,137,499                          | 22,844,943                            | 4,305,747                              | 726,364            | 91,503,383                 | 6.6                                | XXX                                  | XXX                              | 91,503,383                     |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES             |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 10.3 Defined                                                   | 26,936,053          | 92,698,970                          | 12,725,003                            | 1,905,257                              | 481,302            | 134,746,585                | 9.8                                | XXX                                  | XXX                              | 134,746,585                    |                                 |
| 10.4 Other                                                     |                     |                                     |                                       |                                        |                    |                            |                                    | XXX                                  | XXX                              |                                |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 10.5 Defined                                                   | 10,062,234          | 70,106,722                          | 119,941,542                           | 15,434,442                             | 590,679            | 216,135,619                | 15.7                               | XXX                                  | XXX                              | 211,409,107                    | 4,726,512                       |
| 10.6 Other                                                     |                     |                                     |                                       |                                        |                    |                            |                                    | XXX                                  | XXX                              |                                |                                 |
| 10.7 Totals                                                    | 113,286,155         | 425,322,592                         | 769,026,694                           | 53,690,204                             | 18,841,707         | 1,380,167,352              | 100.0                              | XXX                                  | XXX                              | 1,233,730,701                  | 146,436,651                     |
| 10.8 Line 10.7 as a % of Col. 6                                | 8.2                 | 30.8                                | 55.7                                  | 3.9                                    | 1.4                | 100.0                      | XXX                                | XXX                                  | XXX                              | 89.4                           | 10.6                            |
| 11. Total Bonds Prior Year                                     |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 11.1 Issuer Obligations                                        | 27,799,797          | 158,013,519                         | 660,919,395                           | 66,182,588                             | 22,286,567         | XXX                        | XXX                                | 935,201,866                          | 70.4                             | 822,498,780                    | 112,703,086                     |
| 11.2 Single Class Mortgage-Backed/Asset-Backed Securities      | 21,238,762          | 50,998,267                          | 28,913,067                            | 4,919,719                              | 415,145            | XXX                        | XXX                                | 106,484,960                          | 8.0                              | 106,484,960                    |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES             |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 11.3 Defined                                                   | 30,582,279          | 150,865,589                         | 36,128,548                            | 2,541,334                              | 49                 | XXX                        | XXX                                | 220,117,799                          | 16.6                             | 215,287,501                    | 4,830,298                       |
| 11.4 Other                                                     |                     |                                     |                                       |                                        |                    | XXX                        | XXX                                |                                      |                                  |                                |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 11.5 Defined                                                   | 313,329             | 5,535,723                           | 11,604,603                            | 5,875,474                              | 2,009,036          | XXX                        | XXX                                | 25,338,165                           | 1.9                              | 25,338,165                     |                                 |
| 11.6 Other                                                     | 226,635             | 1,025,855                           | 29,580,716                            | 7,476,386                              | 3,085,173          | XXX                        | XXX                                | 41,394,765                           | 3.1                              | 41,394,765                     |                                 |
| 11.7 Totals                                                    | 80,160,802          | 366,438,953                         | 767,146,329                           | 86,995,501                             | 27,795,970         | XXX                        | XXX                                | 1,328,537,555                        | 100.0                            | 1,211,004,171                  | 117,533,384                     |
| 11.8 Line 11.7 as a % of Col. 8                                | 6.0                 | 27.6                                | 57.7                                  | 6.5                                    | 2.1                | XXX                        | XXX                                | 100.0                                | XXX                              | 91.2                           | 8.8                             |
| 12. Total Publicly Traded Bonds                                |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 12.1 Issuer Obligations                                        | 40,444,369          | 185,774,868                         | 527,664,890                           | 25,929,348                             | 16,258,151         | 796,071,626                | 57.7                               | 822,498,780                          | 61.9                             | 796,071,626                    | XXX                             |
| 12.2 Single Class Mortgage-Backed/Asset-Backed Securities      | 17,488,830          | 46,137,499                          | 22,844,943                            | 4,305,747                              | 726,364            | 91,503,383                 | 6.6                                | 106,484,960                          | 8.0                              | 91,503,383                     | XXX                             |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES             |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 12.3 Defined                                                   | 26,936,053          | 92,698,970                          | 12,725,003                            | 1,905,257                              | 481,302            | 134,746,585                | 9.8                                | 215,287,501                          | 16.2                             | 134,746,585                    | XXX                             |
| 12.4 Other                                                     |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                | XXX                             |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 12.5 Defined                                                   | 8,932,709           | 66,509,735                          | 119,941,542                           | 15,434,442                             | 590,679            | 211,409,107                | 15.3                               | 25,338,165                           | 1.9                              | 211,409,107                    | XXX                             |
| 12.6 Other                                                     |                     |                                     |                                       |                                        |                    |                            |                                    | 41,394,765                           | 3.1                              |                                | XXX                             |
| 12.7 Totals                                                    | 93,801,961          | 391,121,072                         | 683,176,378                           | 47,574,794                             | 18,056,496         | 1,233,730,701              | 89.4                               | 1,211,004,171                        | 91.2                             | 1,233,730,701                  | XXX                             |
| 12.8 Line 12.7 as a % of Col. 6                                | 7.6                 | 31.7                                | 55.4                                  | 3.9                                    | 1.5                | 100.0                      | XXX                                | XXX                                  | XXX                              | 100.0                          | XXX                             |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10         | 6.8                 | 28.3                                | 49.5                                  | 3.4                                    | 1.3                | 89.4                       | XXX                                | XXX                                  | XXX                              | 89.4                           | XXX                             |
| 13. Total Privately Placed Bonds                               |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 13.1 Issuer Obligations                                        | 18,354,670          | 30,604,533                          | 85,850,316                            | 6,115,409                              | 785,211            | 141,710,139                | 10.3                               | 112,703,086                          | 8.5                              | XXX                            | 141,710,139                     |
| 13.2 Single Class Mortgage-Backed/Asset-Backed Securities      |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  | XXX                            |                                 |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES             |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 13.3 Defined                                                   |                     |                                     |                                       |                                        |                    |                            |                                    | 4,830,298                            | 0.4                              | XXX                            |                                 |
| 13.4 Other                                                     |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  | XXX                            |                                 |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  |                                |                                 |
| 13.5 Defined                                                   | 1,129,524           | 3,596,988                           |                                       |                                        |                    | 4,726,512                  | 0.3                                |                                      |                                  | XXX                            | 4,726,512                       |
| 13.6 Other                                                     |                     |                                     |                                       |                                        |                    |                            |                                    |                                      |                                  | XXX                            |                                 |
| 13.7 Totals                                                    | 19,484,194          | 34,201,521                          | 85,850,316                            | 6,115,409                              | 785,211            | 146,436,651                | 10.6                               | 117,533,384                          | 8.8                              | XXX                            | 146,436,651                     |
| 13.8 Line 13.7 as a % of Col. 6                                | 13.3                | 23.4                                | 58.6                                  | 4.2                                    | 0.5                | 100.0                      | XXX                                | XXX                                  | XXX                              | XXX                            | 100.0                           |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10         | 1.4                 | 2.5                                 | 6.2                                   | 0.4                                    | 0.1                | 10.6                       | XXX                                | XXX                                  | XXX                              | XXX                            | 10.6                            |

Schedule DA - Part 2

NONE

Schedule DB - Part A - VBY

NONE

Schedule DB - Part B - VBY

NONE

Schedule DB - Part C - VBY

NONE

Schedule DB - Part D - VBY

NONE

Schedule DB - Part E - VBY

NONE

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

Schedule F - Claims

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

|                                                                     | Other Individual Contracts |        |             |                           |             |        |                                                      |        |             |                        |              |             |                |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
|---------------------------------------------------------------------|----------------------------|--------|-------------|---------------------------|-------------|--------|------------------------------------------------------|--------|-------------|------------------------|--------------|-------------|----------------|---------|--------------|----------------------|--------------|---------|---------------------------------------|--|--|---------------------|--|--|-----------|--|--|
|                                                                     | Total                      |        |             | Group Accident and Health |             |        | Credit Accident and Health<br>(Group and Individual) |        |             | Collectively Renewable |              |             | Non-Cancelable |         |              | Guaranteed Renewable |              |         | Non-Renewable for Stated Reasons Only |  |  | Other Accident Only |  |  | All Other |  |  |
|                                                                     |                            |        |             |                           |             |        |                                                      |        |             |                        |              |             |                |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 1<br>Amount                                                         | 2<br>%                     |        | 3<br>Amount | 4<br>%                    | 5<br>Amount | 6<br>% | 7<br>Amount                                          | 8<br>% | 9<br>Amount | 10<br>%                | 11<br>Amount | 12<br>%     | 13<br>Amount   | 14<br>% | 15<br>Amount | 16<br>%              | 17<br>Amount | 18<br>% |                                       |  |  |                     |  |  |           |  |  |
| PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS                        |                            |        |             |                           |             |        |                                                      |        |             |                        |              |             |                |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 1. Premiums written                                                 | 17,543,548                 | XXX    |             | XXX                       |             | XXX    |                                                      | XXX    |             | 7,920,943              | XXX          | 9,622,605   | XXX            |         | XXX          |                      | XXX          |         | XXX                                   |  |  |                     |  |  |           |  |  |
| 2. Premiums earned                                                  | 17,557,726                 | XXX    |             | XXX                       |             | XXX    |                                                      | XXX    |             | 7,924,620              | XXX          | 9,633,106   | XXX            |         | XXX          |                      | XXX          |         | XXX                                   |  |  |                     |  |  |           |  |  |
| 3. Incurred claims                                                  | 6,053,883                  | 34.5   |             |                           |             |        |                                                      |        |             | 899,715                | 11.4         | 5,154,168   | 53.5           |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 4. Cost containment expenses                                        |                            |        |             |                           |             |        |                                                      |        |             |                        |              |             |                |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 5. Incurred claims and cost containment expenses (Lines 3 and 4)    | 6,053,883                  | 34.5   |             |                           |             |        |                                                      |        |             | 899,715                | 11.4         | 5,154,168   | 53.5           |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 6. Increase in contract reserves                                    | 9,088,688                  | 51.8   |             |                           |             |        |                                                      |        |             | 455,411                | 5.7          | 8,633,277   | 89.6           |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 7. Commissions (a)                                                  | 1,776,785                  | 10.1   |             |                           |             |        |                                                      |        |             | 1,092,272              | 13.8         | 684,513     | 7.1            |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 8. Other general insurance expenses                                 | 2,707,961                  | 15.4   |             |                           |             |        |                                                      |        |             | 1,222,649              | 15.4         | 1,485,312   | 15.4           |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 9. Taxes, licenses and fees                                         | 328,768                    | 1.9    |             |                           |             |        |                                                      |        |             | 148,439                | 1.9          | 180,329     | 1.9            |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 10. Total other expenses incurred                                   | 4,813,514                  | 27.4   |             |                           |             |        |                                                      |        |             | 2,463,360              | 31.1         | 2,350,154   | 24.4           |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 11. Aggregate write-ins for deductions                              | 8,909                      | 0.1    |             |                           |             |        |                                                      |        |             | 3,118                  | 0.0          | 5,791       | 0.1            |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 12. Gain from underwriting before dividends or refunds              | (2,407,268)                | (13.7) |             |                           |             |        |                                                      |        |             | 4,103,016              | 51.8         | (6,510,284) | (67.6)         |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 13. Dividends or refunds                                            |                            |        |             |                           |             |        |                                                      |        |             |                        |              |             |                |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 14. Gain from underwriting after dividends or refunds               | (2,407,268)                | (13.7) |             |                           |             |        |                                                      |        |             | 4,103,016              | 51.8         | (6,510,284) | (67.6)         |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| DETAILS OF WRITE-INS                                                |                            |        |             |                           |             |        |                                                      |        |             |                        |              |             |                |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 1101. Amounts held for agents' accounts                             | 8,909                      | 0.1    |             |                           |             |        |                                                      |        |             | 3,118                  | 0.0          | 5,791       | 0.1            |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 1102.                                                               |                            |        |             |                           |             |        |                                                      |        |             |                        |              |             |                |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 1103.                                                               |                            |        |             |                           |             |        |                                                      |        |             |                        |              |             |                |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 1198. Summary of remaining write-ins for Line 11 from overflow page |                            |        |             |                           |             |        |                                                      |        |             |                        |              |             |                |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |
| 1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)       | 8,909                      | 0.1    |             |                           |             |        |                                                      |        |             | 3,118                  | 0.0          | 5,791       | 0.1            |         |              |                      |              |         |                                       |  |  |                     |  |  |           |  |  |

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

|                                                 | 1          | 2                         | 3                                                    | 4                      | Other Individual Contracts |                           |                                            |                          |                |
|-------------------------------------------------|------------|---------------------------|------------------------------------------------------|------------------------|----------------------------|---------------------------|--------------------------------------------|--------------------------|----------------|
|                                                 | Total      | Group Accident and Health | Credit Accident and Health<br>(Group and Individual) | Collectively Renewable | 5<br>Non-Cancelable        | 6<br>Guaranteed Renewable | 7<br>Non-Renewable for Stated Reasons Only | 8<br>Other Accident Only | 9<br>All Other |
| PART 2 - RESERVES AND LIABILITIES               |            |                           |                                                      |                        |                            |                           |                                            |                          |                |
| A. Premium Reserves:                            |            |                           |                                                      |                        |                            |                           |                                            |                          |                |
| 1. Unearned premiums .....                      |            |                           |                                                      |                        |                            |                           |                                            |                          |                |
| 2. Advance premiums .....                       | 187,138    |                           |                                                      |                        | 17,783                     | 169,355                   |                                            |                          |                |
| 3. Reserve for rate credits .....               |            |                           |                                                      |                        |                            |                           |                                            |                          |                |
| 4. Total premium reserves, current year .....   | 187,138    |                           |                                                      |                        | 17,783                     | 169,355                   |                                            |                          |                |
| 5. Total premium reserves, prior year .....     | 201,316    |                           |                                                      |                        | 21,460                     | 179,856                   |                                            |                          |                |
| 6. Increase in total premium reserves .....     | (14,178)   |                           |                                                      |                        | (3,677)                    | (10,501)                  |                                            |                          |                |
| B. Contract Reserves:                           |            |                           |                                                      |                        |                            |                           |                                            |                          |                |
| 1. Additional reserves .....                    | 92,058,502 |                           |                                                      |                        | 6,582,678                  | 85,475,824                |                                            |                          |                |
| 2. Reserve for future contingent benefits ..... |            |                           |                                                      |                        |                            |                           |                                            |                          |                |
| 3. Total contract reserves, current year .....  | 92,058,502 |                           |                                                      |                        | 6,582,678                  | 85,475,824                |                                            |                          |                |
| 4. Total contract reserves, prior year .....    | 82,969,814 |                           |                                                      |                        | 6,127,267                  | 76,842,547                |                                            |                          |                |
| 5. Increase in contract reserves .....          | 9,088,688  |                           |                                                      |                        | 455,411                    | 8,633,277                 |                                            |                          |                |
| C. Claim Reserves and Liabilities:              |            |                           |                                                      |                        |                            |                           |                                            |                          |                |
| 1. Total current year .....                     | 23,984,627 |                           |                                                      |                        | 13,240,997                 | 10,743,630                |                                            |                          |                |
| 2. Total prior year .....                       | 23,613,859 |                           |                                                      |                        | 13,841,242                 | 9,772,617                 |                                            |                          |                |
| 3. Increase .....                               | 370,768    |                           |                                                      |                        | (600,245)                  | 971,013                   |                                            |                          |                |

|                                                                   |             |  |  |  |             |           |  |  |  |
|-------------------------------------------------------------------|-------------|--|--|--|-------------|-----------|--|--|--|
| PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES      |             |  |  |  |             |           |  |  |  |
| 1. Claims paid during the year:                                   |             |  |  |  |             |           |  |  |  |
| 1.1 On claims incurred prior to current year .....                | 5,059,652   |  |  |  | 1,471,761   | 3,587,891 |  |  |  |
| 1.2 On claims incurred during current year .....                  | 623,462     |  |  |  | 28,199      | 595,263   |  |  |  |
| 2. Claim reserves and liabilities, December 31, current year:     |             |  |  |  |             |           |  |  |  |
| 2.1 On claims incurred prior to current year .....                | 16,322,969  |  |  |  | 10,390,908  | 5,932,061 |  |  |  |
| 2.2 On claims incurred during current year .....                  | 7,661,658   |  |  |  | 2,850,089   | 4,811,569 |  |  |  |
| 3. Test:                                                          |             |  |  |  |             |           |  |  |  |
| 3.1 Line 1.1 and 2.1 .....                                        | 21,382,621  |  |  |  | 11,862,669  | 9,519,952 |  |  |  |
| 3.2 Claim reserves and liabilities, December 31, prior year ..... | 23,613,858  |  |  |  | 13,841,242  | 9,772,616 |  |  |  |
| 3.3 Line 3.1 minus Line 3.2 .....                                 | (2,231,237) |  |  |  | (1,978,573) | (252,664) |  |  |  |

|                           |           |  |  |  |       |           |  |  |  |
|---------------------------|-----------|--|--|--|-------|-----------|--|--|--|
| PART 4 - REINSURANCE      |           |  |  |  |       |           |  |  |  |
| A. Reinsurance Assumed:   |           |  |  |  |       |           |  |  |  |
| 1. Premiums written ..... |           |  |  |  |       |           |  |  |  |
| 2. Premiums earned .....  |           |  |  |  |       |           |  |  |  |
| 3. Incurred claims .....  |           |  |  |  |       |           |  |  |  |
| 4. Commissions .....      |           |  |  |  |       |           |  |  |  |
| B. Reinsurance Ceded:     |           |  |  |  |       |           |  |  |  |
| 1. Premiums written ..... | 4,483,513 |  |  |  |       | 4,483,513 |  |  |  |
| 2. Premiums earned .....  | 4,483,513 |  |  |  |       | 4,483,513 |  |  |  |
| 3. Incurred claims .....  | 812,653   |  |  |  | 2,308 | 810,345   |  |  |  |
| 4. Commissions .....      |           |  |  |  |       |           |  |  |  |

SCHEDULE H - PART 5 - HEALTH CLAIMS

|                                                        | 1       | 2      | 3          | 4          |
|--------------------------------------------------------|---------|--------|------------|------------|
|                                                        | Medical | Dental | Other      | Total      |
| A. Direct:                                             |         |        |            |            |
| 1. Incurred Claims .....                               |         |        | 6,866,537  | 6,866,537  |
| 2. Beginning Claim Reserves and Liabilities .....      |         |        | 25,330,068 | 25,330,068 |
| 3. Ending Claim Reserves and Liabilities .....         |         |        | 25,849,611 | 25,849,611 |
| 4. Claims Paid .....                                   |         |        | 6,346,994  | 6,346,994  |
| B. Assumed Reinsurance:                                |         |        |            |            |
| 5. Incurred Claims .....                               |         |        |            |            |
| 6. Beginning Claim Reserves and Liabilities .....      |         |        |            |            |
| 7. Ending Claim Reserves and Liabilities .....         |         |        |            |            |
| 8. Claims Paid .....                                   |         |        |            |            |
| C. Ceded Reinsurance:                                  |         |        |            |            |
| 9. Incurred Claims .....                               |         |        | 812,653    | 812,653    |
| 10. Beginning Claim Reserves and Liabilities .....     |         |        | 1,716,210  | 1,716,210  |
| 11. Ending Claim Reserves and Liabilities .....        |         |        | 1,864,983  | 1,864,983  |
| 12. Claims Paid .....                                  |         |        | 663,880    | 663,880    |
| D. Net:                                                |         |        |            |            |
| 13. Incurred Claims.....                               |         |        | 6,053,884  | 6,053,884  |
| 14. Beginning Claim Reserves and Liabilities .....     |         |        | 23,613,858 | 23,613,858 |
| 15. Ending Claim Reserves and Liabilities .....        |         |        | 23,984,628 | 23,984,628 |
| 16. Claims Paid .....                                  |         |        | 5,683,114  | 5,683,114  |
| E. Net Incurred Claims and Cost Containment Expenses:  |         |        |            |            |
| 17. Incurred Claims and Cost Containment Expenses..... |         |        | 6,053,884  | 6,053,884  |
| 18. Beginning Reserves and Liabilities .....           |         |        | 23,613,858 | 23,613,858 |
| 19. Ending Reserves and Liabilities .....              |         |        | 23,984,628 | 23,984,628 |
| 20. Paid Claims and Cost Containment Expenses .....    |         |        | 5,683,114  | 5,683,114  |

## ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

## SCHEDULE S - PART 1 - SECTION 1

**Reinsurance Assumed for Life Insurance, Annuities, Deposit Funds and Other Liabilities without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year**

[illegible]

## 55

## 55

55

55

# ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

## SCHEDULE S - PART 2

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

[illegible]

## 57

## 57

57

57

## 58

## 58

58

58

## ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

## SCHEDULE S - PART 4

### Reinsurance Ceded to Unauthorized Companies

[illegible]

SCHEDULE S - PART 5

| Five Year Exhibit of Reinsurance Ceded Business (000 Omitted)                                                    |           |           |           |           |           |
|------------------------------------------------------------------------------------------------------------------|-----------|-----------|-----------|-----------|-----------|
|                                                                                                                  | 1<br>2005 | 2<br>2004 | 3<br>2003 | 4<br>2002 | 5<br>2001 |
| A. OPERATIONS ITEMS                                                                                              |           |           |           |           |           |
| 1. Premiums and annuity considerations for life and accident and health contracts .....                          | 8,138     | 7,273     | 6,328     | 6,642     | 3,835     |
| 2. Commissions and reinsurance expense allowances.....                                                           |           |           |           |           |           |
| 3. Contract claims .....                                                                                         | 2,785     | 1,777     | 131       | 511       | 924       |
| 4. Surrender benefits and withdrawals for life contracts .....                                                   |           |           |           |           |           |
| 5. Dividends to policyholders .....                                                                              |           |           |           |           |           |
| 6. Reserve adjustments on reinsurance ceded .....                                                                | (25)      | (3)       | 5         | 3         | (8)       |
| 7. Increase in aggregate reserve for life and accident and health contracts .....                                | 10,312    | 8,973     | 7,789     | 8,741     |           |
| B. BALANCE SHEET ITEMS                                                                                           |           |           |           |           |           |
| 8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected ..... | 79        | 82        | 86        | 70        | 77        |
| 9. Aggregate reserves for life and accident and health contracts .....                                           | 51,965    | 41,653    | 32,680    | 26,304    | 17,563    |
| 10. Liability for deposit-type contracts .....                                                                   |           |           |           |           |           |
| 11. Contract claims unpaid .....                                                                                 | 1,072     | 68        | 127       | 242       | 179       |
| 12. Amounts recoverable on reinsurance .....                                                                     | 159       | 1,088     | 10        | 211       | 569       |
| 13. Experience rating refunds due or unpaid .....                                                                |           |           |           |           |           |
| 14. Policyholders' dividends (not included in Line 10).....                                                      |           |           |           |           |           |
| 15. Commissions and reinsurance expense allowances unpaid .....                                                  |           |           |           |           |           |
| 16. Unauthorized reinsurance offset .....                                                                        |           |           |           |           |           |
| C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)                                                |           |           |           |           |           |
| 17. Funds deposited by and withheld from (F) .....                                                               |           |           |           |           |           |
| 18. Letters of credit (L) .....                                                                                  |           |           |           |           |           |
| 19. Trust agreements (T) .....                                                                                   |           |           |           |           |           |
| 20. Other (O) .....                                                                                              |           |           |           |           |           |

SCHEDULE S - PART 6

| Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance                |                                    |                                 |                                   |
|------------------------------------------------------------------------------------------|------------------------------------|---------------------------------|-----------------------------------|
|                                                                                          | 1<br>As Reported<br>(net of ceded) | 2<br>Restatement<br>Adjustments | 3<br>Restated<br>(gross of ceded) |
| <b>ASSETS (Page 2, Col. 3)</b>                                                           |                                    |                                 |                                   |
| 1. Cash and invested assets (Line 10) .....                                              | 1,575,741,633                      |                                 | 1,575,741,633                     |
| 2. Reinsurance (Line 14) .....                                                           | 133,777                            | (133,777)                       |                                   |
| 3. Premiums and considerations (Line 13) .....                                           | 1,042,372                          | 79,293                          | 1,121,665                         |
| 4. Net credit for ceded reinsurance .....                                                | XXX                                | 53,091,841                      | 53,091,841                        |
| 5. All other admitted assets (balance) .....                                             | 29,987,587                         |                                 | 29,987,587                        |
| 6. Total assets excluding Separate Accounts (Line 24) .....                              | 1,606,905,369                      | 53,037,357                      | 1,659,942,726                     |
| 7. Separate Account assets (Line 25) .....                                               | 1,955,144,617                      |                                 | 1,955,144,617                     |
| 8. Total assets (Line 26)                                                                | 3,562,049,986                      | 53,037,357                      | 3,615,087,343                     |
| <b>LIABILITIES, CAPITAL AND SURPLUS (PAGE 3)</b>                                         |                                    |                                 |                                   |
| 9. Contract reserves (Lines 1 and 2) .....                                               | 1,406,677,583                      | 51,965,285                      | 1,458,642,868                     |
| 10. Liability for deposit-type contracts (Line 3) .....                                  | 8,686,827                          |                                 | 8,686,827                         |
| 11. Claim reserves (Line 4) .....                                                        | 2,187,913                          | 1,072,072                       | 3,259,985                         |
| 12. Policyholder dividends/reserves (Lines 5 through 7) .....                            |                                    |                                 |                                   |
| 13. Premium & annuity considerations received in advance (Line 8) .....                  | 209,806                            |                                 | 209,806                           |
| 14. Other contract liabilities (Line 9) .....                                            | 9,380,766                          |                                 | 9,380,766                         |
| 15. Reinsurance in unauthorized companies (Line 24.2) .....                              |                                    |                                 |                                   |
| 16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3) ..... |                                    | XXX                             |                                   |
| 17. All other liabilities (balance) .....                                                | (52,803,140)                       |                                 | (52,803,140)                      |
| 18. Total liabilities excluding Separate Accounts (Line 26) .....                        | 1,374,339,754                      | 53,037,357                      | 1,427,377,111                     |
| 19. Separate Account liabilities (Line 27) .....                                         | 1,955,132,842                      |                                 | 1,955,132,842                     |
| 20. Total liabilities (Line 28) .....                                                    | 3,329,472,596                      | 53,037,357                      | 3,382,509,953                     |
| 21. Capital & surplus (Line 38) .....                                                    | 232,577,390                        | XXX                             | 232,577,390                       |
| 22. Total liabilities, capital & surplus (Line 39)                                       | 3,562,049,986                      | 53,037,357                      | 3,615,087,343                     |
| <b>NET CREDIT FOR CEDED REINSURANCE</b>                                                  |                                    |                                 |                                   |
| 23. Contract reserves .....                                                              | 51,965,285                         |                                 |                                   |
| 24. Claim reserves .....                                                                 | 1,072,072                          |                                 |                                   |
| 25. Policyholder dividends/reserves .....                                                |                                    |                                 |                                   |
| 26. Premium and annuity considerations received in advance .....                         |                                    |                                 |                                   |
| 27. Liability for deposit-type contracts.....                                            |                                    |                                 |                                   |
| 28. Other contract liabilities .....                                                     |                                    |                                 |                                   |
| 29. Reinsurance ceded assets .....                                                       | 133,777                            |                                 |                                   |
| 30. Other ceded reinsurance recoverables .....                                           |                                    |                                 |                                   |
| 31. Total ceded reinsurance recoverables .....                                           | 53,171,134                         |                                 |                                   |
| 32. Premiums and considerations .....                                                    | 79,293                             |                                 |                                   |
| 33. Reinsurance in unauthorized companies .....                                          |                                    |                                 |                                   |
| 34. Other ceded reinsurance payables/offsets .....                                       |                                    |                                 |                                   |
| 35. Total ceded reinsurance payable/offsets .....                                        | 79,293                             |                                 |                                   |
| 36. Total net credit for ceded reinsurance                                               | 53,091,841                         |                                 |                                   |

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

| Allocated by States and Territories                                                              |                                     |                         |                        |                                                                                     |                             |                      |
|--------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------|------------------------|-------------------------------------------------------------------------------------|-----------------------------|----------------------|
| States, Etc.                                                                                     | 1                                   | Life Contracts          |                        | Direct Business Only                                                                |                             |                      |
|                                                                                                  |                                     | 2                       | 3                      | 4                                                                                   | 5                           | 6                    |
|                                                                                                  |                                     |                         |                        |                                                                                     |                             |                      |
|                                                                                                  | Is Insurer Licensed?<br>(Yes or No) | Life Insurance Premiums | Annuity Considerations | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | Deposit-Type Contract Funds | Other Considerations |
| 1. Alabama .....                                                                                 | AL .....                            | No. ....15,680          | 100,000                | 3,507                                                                               |                             |                      |
| 2. Alaska .....                                                                                  | AK .....                            | No. ....8,617           |                        | 443                                                                                 |                             |                      |
| 3. Arizona .....                                                                                 | AZ .....                            | No. ....106,310         | 264,293                | 49,466                                                                              |                             |                      |
| 4. Arkansas .....                                                                                | AR .....                            | No. ....1,815           |                        | 6,576                                                                               |                             |                      |
| 5. California .....                                                                              | CA .....                            | No. ....318,224         | 156,468                | 127,580                                                                             |                             |                      |
| 6. Colorado .....                                                                                | CO .....                            | No. ....64,275          | 248,338                | 20,925                                                                              |                             |                      |
| 7. Connecticut .....                                                                             | CT .....                            | No. ....1,123,456       | 2,977,578              | 231,326                                                                             |                             |                      |
| 8. Delaware .....                                                                                | DE .....                            | No. ....40,463          | 144,540                | 4,623                                                                               |                             |                      |
| 9. District of Columbia .....                                                                    | DC .....                            | No. ....7,734           | 85,207                 | 6,868                                                                               |                             |                      |
| 10. Florida .....                                                                                | FL .....                            | No. ....886,562         | 2,713,130              | 647,800                                                                             | 24,000                      |                      |
| 11. Georgia .....                                                                                | GA .....                            | No. ....99,626          | 95,817                 | 56,843                                                                              |                             |                      |
| 12. Hawaii .....                                                                                 | HI .....                            | No. ....12,586          |                        | 8,453                                                                               |                             |                      |
| 13. Idaho .....                                                                                  | ID .....                            | No. ....15,580          |                        | 742                                                                                 |                             |                      |
| 14. Illinois .....                                                                               | IL .....                            | No. ....62,858          | 208,186                | 29,592                                                                              |                             |                      |
| 15. Indiana .....                                                                                | IN .....                            | No. ....34,031          | 102,830                | 14,654                                                                              |                             |                      |
| 16. Iowa .....                                                                                   | IA .....                            | No. ....16,515          | 33,471                 | 2,801                                                                               |                             |                      |
| 17. Kansas .....                                                                                 | KS .....                            | No. ....13,085          | 150,000                | 3,085                                                                               |                             |                      |
| 18. Kentucky .....                                                                               | KY .....                            | No. ....22,390          | 53,383                 | 10,987                                                                              |                             |                      |
| 19. Louisiana .....                                                                              | LA .....                            | No. ....33,382          | 2,572                  | 5,516                                                                               |                             |                      |
| 20. Maine .....                                                                                  | ME .....                            | No. ....34,546          | 74,750                 | 13,337                                                                              |                             |                      |
| 21. Maryland .....                                                                               | MD .....                            | No. ....161,044         | 79,633                 | 66,479                                                                              |                             |                      |
| 22. Massachusetts .....                                                                          | MA .....                            | No. ....186,633         | 840,706                | 102,590                                                                             |                             |                      |
| 23. Michigan .....                                                                               | MI .....                            | No. ....53,462          | 309,525                | 21,358                                                                              |                             |                      |
| 24. Minnesota .....                                                                              | MN .....                            | No. ....42,054          | 1,296,065              | 14,100                                                                              |                             |                      |
| 25. Mississippi .....                                                                            | MS .....                            | No. ....5,780           |                        | 1,032                                                                               |                             |                      |
| 26. Missouri .....                                                                               | MO .....                            | No. ....11,418          |                        | 11,797                                                                              |                             |                      |
| 27. Montana .....                                                                                | MT .....                            | No. ....1,200           |                        | 2,120                                                                               |                             |                      |
| 28. Nebraska .....                                                                               | NE .....                            | No. ....2,473           |                        | 2,935                                                                               |                             |                      |
| 29. Nevada .....                                                                                 | NV .....                            | No. ....55,395          | 28,421                 | 38,230                                                                              |                             |                      |
| 30. New Hampshire .....                                                                          | NH .....                            | No. ....46,828          | 103,433                | 12,612                                                                              |                             |                      |
| 31. New Jersey .....                                                                             | NJ .....                            | No. ....2,359,317       | 3,823,742              | 515,060                                                                             |                             |                      |
| 32. New Mexico .....                                                                             | NM .....                            | No. ....56,004          | 150,000                | 40,153                                                                              |                             |                      |
| 33. New York .....                                                                               | NY .....                            | Yes. ....53,548,075     | 345,192,443            | 19,092,778                                                                          | 1,423,988                   |                      |
| 34. North Carolina .....                                                                         | NC .....                            | No. ....387,722         | 1,122,924              | 116,938                                                                             |                             |                      |
| 35. North Dakota .....                                                                           | ND .....                            | Yes. ....               |                        |                                                                                     |                             |                      |
| 36. Ohio .....                                                                                   | OH .....                            | No. ....94,102          | 267,167                | 25,156                                                                              |                             |                      |
| 37. Oklahoma .....                                                                               | OK .....                            | No. ....89              |                        | 726                                                                                 |                             |                      |
| 38. Oregon .....                                                                                 | OR .....                            | No. ....23,509          | 1,200                  | 8,800                                                                               |                             |                      |
| 39. Pennsylvania .....                                                                           | PA .....                            | No. ....270,087         | 1,740,609              | 107,843                                                                             |                             |                      |
| 40. Rhode Island .....                                                                           | RI .....                            | No. ....38,007          |                        | 9,639                                                                               |                             |                      |
| 41. South Carolina .....                                                                         | SC .....                            | No. ....89,685          | 165,793                | 73,475                                                                              |                             |                      |
| 42. South Dakota .....                                                                           | SD .....                            | No. ....65              |                        |                                                                                     |                             |                      |
| 43. Tennessee .....                                                                              | TN .....                            | No. ....62,896          | 239,740                | 12,604                                                                              |                             |                      |
| 44. Texas .....                                                                                  | TX .....                            | No. ....105,045         | 733,537                | 48,552                                                                              |                             |                      |
| 45. Utah .....                                                                                   | UT .....                            | No. ....9,413           |                        | 5,888                                                                               |                             |                      |
| 46. Vermont .....                                                                                | VT .....                            | No. ....92,544          | 314,071                | 30,807                                                                              |                             |                      |
| 47. Virginia .....                                                                               | VA .....                            | No. ....193,397         | 2,113,490              | 94,752                                                                              |                             |                      |
| 48. Washington .....                                                                             | WA .....                            | No. ....27,226          | 5,460                  | 10,815                                                                              |                             |                      |
| 49. West Virginia .....                                                                          | WV .....                            | No. ....18,728          |                        | 3,499                                                                               |                             |                      |
| 50. Wisconsin .....                                                                              | WI .....                            | No. ....21,284          |                        | 2,636                                                                               |                             |                      |
| 51. Wyoming .....                                                                                | WY .....                            | No. ....1,237           | 3,500                  | 246                                                                                 |                             |                      |
| 52. American Samoa .....                                                                         | AS .....                            | No. ....                |                        |                                                                                     |                             |                      |
| 53. Guam .....                                                                                   | GU .....                            | No. ....                |                        |                                                                                     |                             |                      |
| 54. Puerto Rico .....                                                                            | PR .....                            | No. ....1,019           |                        | 2,201                                                                               |                             |                      |
| 55. US Virgin Islands .....                                                                      | VI .....                            | No. ....                |                        | 774                                                                                 |                             |                      |
| 56. Canada .....                                                                                 | CN .....                            | No. ....1,813           | 360                    | 666                                                                                 |                             |                      |
| 57. Aggregate Other Alien .....                                                                  | OT .....                            | XXX. ....118,649        | 2,798                  | 7,979                                                                               |                             |                      |
| 58. Subtotal .....                                                                               | (a) 2 .....                         | 61,003,935              | 365,945,180            | 21,730,364                                                                          | 1,447,988                   |                      |
| 90. Reporting entity contributions for employee benefit plans .....                              | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 91. Dividends or refunds applied to purchase paid-up additions and annuities .....               | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 92. Dividends or refunds applied to shorten endowment or premium paying period .....             | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 93. Premium or annuity considerations waived under disability or other contract provisions ..... | XXX .....                           | 23,225                  |                        | 313,181                                                                             |                             |                      |
| 94. Aggregate of other amounts not allocable by State .....                                      | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 95. Totals (Direct Business) .....                                                               | XXX .....                           | 61,027,160              | 365,945,180            | 22,043,545                                                                          | 1,447,988                   |                      |
| 96. Plus Reinsurance Assumed .....                                                               | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 97. Totals (All Business) .....                                                                  | XXX .....                           | 61,027,160              | 365,945,180            | 22,043,545                                                                          | 1,447,988                   |                      |
| 98. Less Reinsurance Ceded .....                                                                 | XXX .....                           | 3,657,015               |                        | 4,483,513                                                                           |                             |                      |
| 99. Totals (All Business) less Reinsurance Ceded .....                                           | XXX .....                           | 57,370,145              | 365,945,180            | (b) 17,560,032                                                                      | 1,447,988                   |                      |
| DETAILS OF WRITE-INS                                                                             |                                     |                         |                        |                                                                                     |                             |                      |
| 5701. Other alien .....                                                                          | XXX .....                           | 118,649                 | 2,798                  | 7,979                                                                               |                             |                      |
| 5702. ....                                                                                       | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 5703. ....                                                                                       | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 5798. Summary of remaining write-ins for Line 57 from overflow page .....                        | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 5799. Totals (Lines 5701 through 5703 plus 5798)(Line 57 above) .....                            | XXX .....                           | 118,649                 | 2,798                  | 7,979                                                                               |                             |                      |
| 9401. ....                                                                                       | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 9402. ....                                                                                       | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 9403. ....                                                                                       | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 9498. Summary of remaining write-ins for Line 94 from overflow page .....                        | XXX .....                           |                         |                        |                                                                                     |                             |                      |
| 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....                            | XXX .....                           |                         |                        |                                                                                     |                             |                      |

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

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

ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

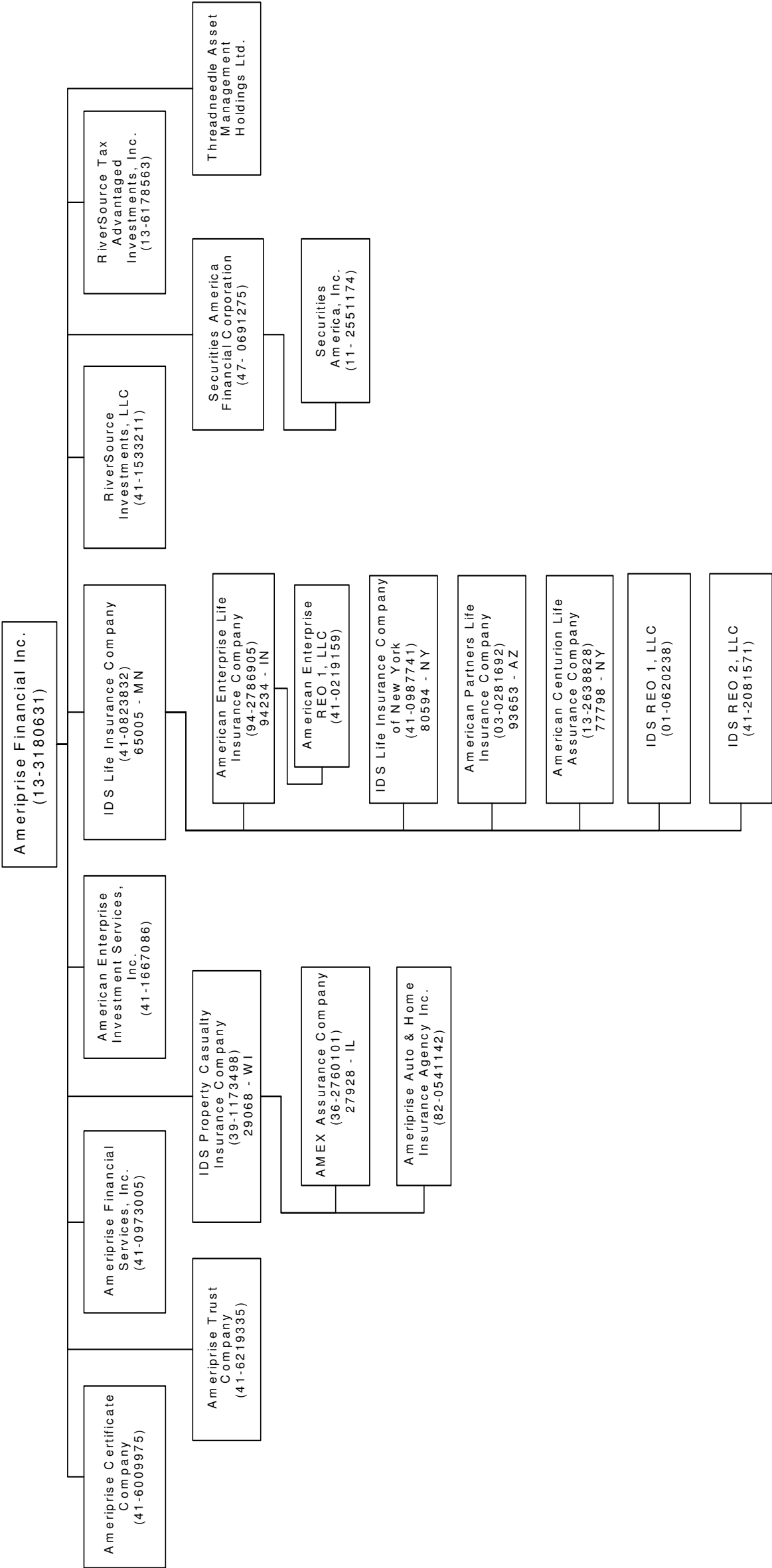
SCHEDULE T – PART 2  
INTERSTATE COMPACT PRODUCTS – EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

| States, Etc.                  |          | Direct Business Only              |                                     |                                                   |                                             |                           |             |
|-------------------------------|----------|-----------------------------------|-------------------------------------|---------------------------------------------------|---------------------------------------------|---------------------------|-------------|
|                               |          | 1                                 | 2                                   | 3                                                 | 4                                           | 5                         | 6           |
|                               |          | Life<br>(Group and<br>Individual) | Annuities (Group<br>and Individual) | Disability<br>Income<br>(Group and<br>Individual) | Long-Term Care<br>(Group and<br>Individual) | Deposit-Type<br>Contracts | Totals      |
| 1. Alabama .....              | AL ..... | 15,680                            | 100,000                             | 1,018                                             | 2,331                                       |                           | 119,029     |
| 2. Alaska .....               | AK ..... | 8,617                             |                                     | 347                                               |                                             |                           | 8,964       |
| 3. Arizona .....              | AZ ..... | 106,310                           | 264,293                             | 14,664                                            | 39,870                                      |                           | 425,137     |
| 4. Arkansas .....             | AR ..... | 1,815                             |                                     |                                                   | 6,302                                       |                           | 8,117       |
| 5. California .....           | CA ..... | 318,224                           | 156,468                             | 41,519                                            | 84,143                                      |                           | 600,354     |
| 6. Colorado .....             | CO ..... | 64,275                            | 248,338                             | 6,493                                             | 17,175                                      |                           | 336,281     |
| 7. Connecticut .....          | CT ..... | 1,123,456                         | 2,977,578                           | 95,988                                            | 129,146                                     |                           | 4,326,168   |
| 8. Delaware .....             | DE ..... | 40,463                            | 144,540                             | 1,683                                             | 5,627                                       |                           | 192,313     |
| 9. District of Columbia ..... | DC ..... | 7,734                             | 85,207                              | 3,163                                             | 5,481                                       |                           | 101,585     |
| 10. Florida .....             | FL ..... | 886,562                           | 2,713,130                           | 86,488                                            | 678,448                                     | 24,000                    | 4,388,628   |
| 11. Georgia .....             | GA ..... | 99,626                            | 95,817                              | 20,429                                            | 50,216                                      |                           | 266,088     |
| 12. Hawaii .....              | HI ..... | 12,586                            |                                     | 4,942                                             | 3,494                                       |                           | 21,022      |
| 13. Idaho .....               | ID ..... | 15,580                            |                                     | 1,545                                             |                                             |                           | 17,125      |
| 14. Illinois .....            | IL ..... | 62,858                            | 208,186                             | 12,038                                            | 20,621                                      |                           | 303,703     |
| 15. Indiana .....             | IN ..... | 34,031                            | 102,830                             | 6,060                                             | 10,088                                      |                           | 153,009     |
| 16. Iowa .....                | IA ..... | 16,515                            | 33,471                              | 611                                               | 2,702                                       |                           | 53,299      |
| 17. Kansas .....              | KS ..... | 13,085                            | 150,000                             | 4,751                                             | 8,454                                       |                           | 176,290     |
| 18. Kentucky .....            | KY ..... | 22,390                            | 53,383                              | 618                                               | 7,904                                       |                           | 84,295      |
| 19. Louisiana .....           | LA ..... | 33,382                            | 2,572                               |                                                   | 7,209                                       |                           | 43,163      |
| 20. Maine .....               | ME ..... | 34,546                            | 74,750                              | 515                                               | 13,960                                      |                           | 123,771     |
| 21. Maryland .....            | MD ..... | 161,044                           | 79,633                              | 16,387                                            | 60,894                                      |                           | 317,958     |
| 22. Massachusetts .....       | MA ..... | 186,633                           | 840,706                             | 32,957                                            | 69,489                                      |                           | 1,129,785   |
| 23. Michigan .....            | MI ..... | 53,462                            | 309,525                             | 6,253                                             | 18,495                                      |                           | 387,735     |
| 24. Minnesota .....           | MN ..... | 42,054                            | 1,296,065                           | 4,580                                             | 8,635                                       |                           | 1,351,334   |
| 25. Mississippi .....         | MS ..... | 5,780                             |                                     | 1,861                                             | 1,515                                       |                           | 9,156       |
| 26. Missouri .....            | MO ..... | 11,418                            |                                     | 1,840                                             | 10,593                                      |                           | 23,851      |
| 27. Montana .....             | MT ..... | 1,200                             |                                     |                                                   | 2,238                                       |                           | 3,438       |
| 28. Nebraska .....            | NE ..... | 2,473                             |                                     | 811                                               | 2,423                                       |                           | 5,707       |
| 29. Nevada .....              | NV ..... | 55,395                            | 28,421                              | 9,451                                             | 34,038                                      |                           | 127,305     |
| 30. New Hampshire .....       | NH ..... | 46,828                            | 103,433                             | 7,857                                             | 19,885                                      |                           | 178,003     |
| 31. New Jersey .....          | NJ ..... | 2,359,317                         | 3,823,742                           | 238,749                                           | 237,282                                     |                           | 6,659,090   |
| 32. New Mexico .....          | NM ..... | 56,004                            | 150,000                             | 3,706                                             | 41,506                                      |                           | 251,216     |
| 33. New York .....            | NY ..... | 53,548,075                        | 345,192,443                         | 5,622,684                                         | 13,231,124                                  | 1,423,988                 | 419,018,314 |
| 34. North Carolina .....      | NC ..... | 387,722                           | 1,122,924                           | 26,930                                            | 104,318                                     |                           | 1,641,894   |
| 35. North Dakota .....        | ND ..... |                                   |                                     |                                                   |                                             |                           |             |
| 36. Ohio .....                | OH ..... | 94,102                            | 267,167                             | 16,335                                            | 16,239                                      |                           | 393,843     |
| 37. Oklahoma .....            | OK ..... | 89                                |                                     | 1,488                                             |                                             |                           | 1,577       |
| 38. Oregon .....              | OR ..... | 23,509                            | 1,200                               | 3,178                                             | 5,219                                       |                           | 33,106      |
| 39. Pennsylvania .....        | PA ..... | 270,087                           | 1,740,609                           | 31,667                                            | 89,308                                      |                           | 2,131,671   |
| 40. Rhode Island .....        | RI ..... | 38,007                            |                                     | 3,424                                             | 8,423                                       |                           | 49,854      |
| 41. South Carolina .....      | SC ..... | 89,685                            | 165,793                             | 9,598                                             | 78,678                                      |                           | 343,754     |
| 42. South Dakota .....        | SD ..... | 65                                |                                     |                                                   |                                             |                           | 65          |
| 43. Tennessee .....           | TN ..... | 62,896                            | 239,740                             | 1,118                                             | 14,997                                      |                           | 318,751     |
| 44. Texas .....               | TX ..... | 105,045                           | 733,537                             | 21,765                                            | 33,554                                      |                           | 893,901     |
| 45. Utah .....                | UT ..... | 9,413                             |                                     | 1,685                                             | 5,068                                       |                           | 16,166      |
| 46. Vermont .....             | VT ..... | 92,544                            | 314,071                             | 4,084                                             | 35,452                                      |                           | 446,151     |
| 47. Virginia .....            | VA ..... | 193,397                           | 2,113,490                           | 18,399                                            | 86,467                                      |                           | 2,411,753   |
| 48. Washington .....          | WA ..... | 27,226                            | 5,460                               | 5,727                                             | 5,810                                       |                           | 44,223      |
| 49. West Virginia .....       | WV ..... | 18,728                            |                                     | 1,653                                             | 1,699                                       |                           | 22,080      |
| 50. Wisconsin .....           | WI ..... | 21,284                            |                                     | 2,299                                             |                                             |                           | 23,583      |
| 51. Wyoming .....             | WY ..... | 1,237                             | 3,500                               |                                                   | 254                                         |                           | 4,991       |
| 52. American Samoa .....      | AS ..... |                                   |                                     |                                                   |                                             |                           |             |
| 53. Guam .....                | GU ..... |                                   |                                     |                                                   |                                             |                           |             |
| 54. Puerto Rico .....         | PR ..... | 1,019                             |                                     | 1,573                                             |                                             |                           | 2,592       |
| 55. U.S. Virgin Islands ..... | VI ..... |                                   |                                     | 611                                               |                                             |                           | 611         |
| 56. Canada .....              | CN ..... | 1,813                             | 360                                 | 351                                               |                                             |                           | 2,524       |
| 57. Other Alien .....         | OT ..... | 118,649                           | 2,798                               | 3,946                                             | 7,751                                       |                           | 133,144     |
| 58. Totals                    |          | 61,003,935                        | 365,945,180                         | 6,405,839                                         | 15,324,525                                  | 1,447,988                 | 450,127,467 |

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

PART 1 - ORGANIZATIONAL CHART





ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

MARCH FILING

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

APRIL FILING

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

JUNE FILING

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

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

MARCH FILING

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

APRIL FILING

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

EXPLANATIONS:

10.
11.
12.
- 13.No participating policies wrnitten.
15.
19.

BAR CODE:

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

10.



11.



12.



13.



15.



19.



Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1         | 2    | 3                 |          | 4     |           | 5 | 6          | 7     | 8         | 9         | 10 | 11        | 12                                  |
|-----------|------|-------------------|----------|-------|-----------|---|------------|-------|-----------|-----------|----|-----------|-------------------------------------|
|           |      | City              | Location | State | Loan Type |   |            |       |           |           |    |           |                                     |
| 697080115 | Code | TUCSON            | AZ       |       |           |   | 07/17/2003 | 5.650 | 1 622 732 |           |    | 3 300 000 | Date of Last Appraisal or Valuation |
| 697080118 |      | TUCSON            | AZ       |       |           |   | 07/17/2003 | 5.350 | 1 809 933 |           |    | 3 100 000 | 06/03/2003                          |
| 697080141 |      | MESA              | AZ       |       |           |   | 11/25/2003 | 6.220 | 2 271 030 |           |    | 4 500 000 | 04/04/2003                          |
| 697080142 |      | PHOENIX           | AZ       |       |           |   | 01/06/2004 | 5.270 | 2 613 115 |           |    | 6 500 000 | 11/25/2003                          |
| 697080148 |      | PHOENIX           | AZ       |       |           |   | 05/24/2004 | 4.600 | 2 369 638 |           |    | 5 085 000 | 10/23/2003                          |
| 697080151 |      | PHOENIX           | AZ       |       |           |   | 06/24/2004 | 4.390 | 1 569 034 |           |    | 5 085 000 | 05/04/2004                          |
| 697000120 |      | SANTA ANA         | CA       |       |           |   | 08/08/2003 | 5.060 | 3 128 240 |           |    | 2 730 000 | 06/15/2004                          |
| 697000133 |      | ATHERTON          | CA       |       |           |   | 11/17/2003 | 6.250 | 2 933 960 |           |    | 6 375 000 | 07/16/2003                          |
| 697080110 |      | SANTA ANA         | CA       |       |           |   | 10/16/2003 | 5.940 | 1 393 948 |           |    | 5 600 000 | 10/10/2003                          |
| 697080121 |      | SAN DIEGO         | CA       |       |           |   | 08/25/2003 | 5.510 | 2 242 205 |           |    | 2 950 000 | 09/17/2003                          |
| 697080128 |      | CHULA VISTA       | CA       |       |           |   | 09/29/2003 | 5.790 | 1 314 175 |           |    | 4 300 000 | 07/21/2003                          |
| 697080134 |      | SAN DIEGO         | CA       |       |           |   | 11/05/2003 | 5.860 | 1 347 577 |           |    | 4 750 000 | 08/29/2003                          |
| 697080139 |      | ANAHEIM           | CA       |       |           |   | 12/15/2003 | 6.160 | 2 028 020 |           |    | 3 300 000 | 09/30/2003                          |
| 697080143 |      | ESCONDIDO         | CA       |       |           |   | 12/15/2003 | 4.720 | 3 544 397 |           |    | 5 400 000 | 11/21/2003                          |
| 697000096 |      | Englewood         | CO       |       |           |   | 04/03/1996 | 5.500 | 829 714   |           |    | 1 390 000 | 11/20/2003                          |
| 697000090 |      | BROOMFIELD        | CO       |       |           |   | 04/17/1997 | 8.250 | 1 131 876 |           |    | 1 390 000 | 01/15/1996                          |
| 697000091 |      | WHEAT RIDGE       | CO       |       |           |   | 05/01/1997 | 8.125 | 2 021 869 |           |    | 2 100 000 | 03/10/1997                          |
| 697000094 |      | AURORA            | CO       |       |           |   | 08/15/1997 | 8.500 | 2 185 594 |           |    | 3 650 000 | 03/06/1997                          |
| 697000095 |      | COLORADO SPRINGS  | CO       |       |           |   | 07/09/1997 | 8.250 | 2 138 759 |           |    | 4 000 000 | 11/21/1996                          |
| 697000100 |      | BOULDER           | CO       |       |           |   | 11/03/1997 | 7.875 | 1 348 243 |           |    | 5 300 000 | 06/20/1997                          |
| 697000101 |      | BOULDER           | CO       |       |           |   | 12/16/1997 | 7.700 | 1 117 100 |           |    | 2 355 000 | 09/15/1997                          |
| 697000103 |      | FORT COLLINS      | CO       |       |           |   | 01/08/1998 | 7.590 | 313 372   |           |    | 2 100 000 | 11/01/1997                          |
| 697000106 |      | BOULDER           | CO       |       |           |   | 01/22/1998 | 7.520 | 447 655   |           |    | 1 650 000 | 10/15/1997                          |
| 697000107 |      | GRAND JUNCTION    | CO       |       |           |   | 03/11/1998 | 7.150 | 1 578 347 |           |    | 2 570 000 | 01/12/1998                          |
| 697000130 |      | TOLLAND           | CT       |       |           |   | 10/09/2003 | 5.480 | 2 262 653 |           |    | 4 970 000 | 02/10/1998                          |
| 697080157 |      | WESTPORT          | CT       |       |           |   | 06/14/2004 | 5.980 | 1 634 740 |           |    | 5 125 000 | 07/29/2003                          |
| 697080157 |      | WATERFORD         | CT       |       |           |   | 10/26/2004 | 5.580 | 2 032 314 |           |    | 3 200 000 | 05/01/2004                          |
| 697080154 |      | WASHINGTON        | DC       |       |           |   | 08/11/2004 | 6.270 | 947 712   |           |    | 3 550 000 | 10/05/2004                          |
| 794001054 |      | NEW CASTLE        | DE       |       |           |   | 12/14/1993 | 7.380 | 449 321   |           |    | 1 565 000 | 05/21/2004                          |
| 697000167 |      | JENSEN BEACH      | FL       |       |           |   | 06/13/2005 | 5.650 | 2 778 484 |           |    | 891 000   | 03/04/2002                          |
| 697000075 |      | ATLANTA           | GA       |       |           |   | 02/11/1993 | 6.940 | 935 499   |           |    | 4 200 000 | 04/13/2005                          |
| 697000059 |      | DES MOINES        | IA       |       |           |   | 11/16/1991 | 8.500 | 1 250 096 |           |    | 2 230 000 | 12/01/1992                          |
| 697000125 |      | WOODDALE          | IL       |       |           |   | 10/21/2003 | 5.420 | 1 892 790 |           |    | 2 340 000 | 07/01/1991                          |
| 697000126 |      | LAKE BLUFF        | IL       |       |           |   | 10/20/2003 | 5.420 | 1 509 440 |           |    | 2 750 000 | 08/08/2003                          |
| 697000162 |      | LOMBARD           | IL       |       |           |   | 03/03/2005 | 5.270 | 2 171 178 |           |    | 2 200 000 | 08/08/2003                          |
| 697000163 |      | NAPERVILLE        | IL       |       |           |   | 04/27/2005 | 5.590 | 983 876   |           |    | 4 360 000 | 01/10/2005                          |
| 697000169 |      | SCHILLER PARK, IL | IL       |       |           |   | 10/18/2005 | 5.200 | 2 484 072 |           |    | 1 600 000 | 03/09/2005                          |
| 697080135 |      | ADDISON, IL       | IL       |       |           |   | 12/11/2003 | 5.960 | 1 832 306 |           |    | 4 800 000 | 09/07/2005                          |
| 697080136 |      | CAROL STREAM      | IL       |       |           |   | 11/21/2003 | 5.960 | 1 368 429 |           |    | 4 300 000 | 12/04/2003                          |
| 697080137 |      | SOUTH ELGIN       | IL       |       |           |   | 12/11/2003 | 5.000 | 2 607 296 |           |    | 3 570 000 | 11/19/2003                          |
| 697080144 |      | BOLINGBROOK       | IL       |       |           |   | 12/16/2003 | 5.860 | 1 325 206 |           |    | 5 500 000 | 10/14/2003                          |
| 697080147 |      | CHICAGO           | IL       |       |           |   | 03/04/2004 | 5.980 | 2 620 895 |           |    | 3 250 000 | 12/02/2003                          |
| 697080156 |      | NAPERVILLE        | IL       |       |           |   | 10/19/2004 | 5.850 | 1 001 045 |           |    | 4 900 000 | 01/30/2004                          |
| 697000098 |      | INDIANAPOLIS      | IN       |       |           |   | 11/04/1997 | 7.850 | 2 106 257 |           |    | 2 200 000 | 09/15/2004                          |
| 794001052 |      | MERRILLVILLE      | IN       |       |           |   | 12/16/1993 | 5.750 | 254 255   |           |    | 3 470 000 | 08/01/1997                          |
| 697000087 |      | BONNER SPRINGS    | KS       |       |           |   | 03/17/1997 | 7.875 | 764 285   |           |    | 602 948   | 10/26/1993                          |
| 697000113 |      | LOUISVILLE        | KY       |       |           |   | 08/04/2003 | 5.870 | 2 717 324 |           |    | 2 200 000 | 05/13/2003                          |
| 697000131 |      | Watertown         | MA       |       |           |   | 09/17/2003 | 5.230 | 1 719 790 |           |    | 2 600 000 | 08/15/2003                          |
| 697000061 |      | GLEN BURNIE       | MD       |       |           |   | 10/17/1991 | 7.070 | 851 475   |           |    | 1 705 000 | 05/01/1991                          |
| 697000088 |      | ADRIAN            | MI       |       |           |   | 02/26/1997 | 6.600 | 1 308 051 |           |    | 2 350 000 | 12/01/1996                          |
| 697000109 |      | STERLING HEIGHTS  | MI       |       |           |   | 04/13/1993 | 5.820 | 2 650 509 |           |    | 4 300 000 | 01/01/1993                          |
| 697000112 |      | SOUTHFIELD        | MI       |       |           |   | 10/06/1993 | 5.790 | 4 046 080 |           |    | 5 750 000 | 05/05/2003                          |
| 794001042 |      | LIVONIA           | MI       |       |           |   | 09/18/2003 | 5.250 | 1 650 659 | (500 000) |    | 3 100 000 | 08/01/2003                          |
| 797002009 |      | HILLSDALE         | MI       |       |           |   | 12/15/1993 | 5.170 | 565 525   |           |    | 765 482   | 07/28/2005                          |
| 797002010 |      | TECUMSEH          | MI       |       |           |   | 12/15/1992 | 5.700 | 695 977   |           |    | 1 474 859 | 09/01/1992                          |
| 797002011 |      | ANN ARBOR         | MI       |       |           |   | 07/01/1993 | 6.850 | 747 443   |           |    | 1 533 679 | 05/01/1993                          |
| 697000033 |      | HOWELL            | MI       |       |           |   | 09/08/1993 | 6.900 | 1 269 709 |           |    | 2 174 560 | 10/13/1998                          |
| 697000053 |      | ROSELILLE         | MI       |       |           |   | 08/19/1993 | 6.850 | 1 574 195 |           |    | 3 117 120 | 04/01/1993                          |
| 697000074 |      | SO ST PAUL        | MN       |       |           |   | 09/14/1989 | 7.300 | 521 063   |           |    | 2 440 000 | 01/01/1989                          |
|           |      | BURNSVILLE        | MN       |       |           |   | 12/22/1992 | 7.500 | 896 244   |           |    | 1 575 000 | 12/01/1990                          |
|           |      |                   |          |       |           |   |            | 6.000 | 1 056 489 |           |    | 2 700 000 | 10/01/1992                          |

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1                                            | 2    | Location |   | 5                          | 6             | 7                | 8                                                         | 9                                 | 10                                                 | 11                          | 12                                  |
|----------------------------------------------|------|----------|---|----------------------------|---------------|------------------|-----------------------------------------------------------|-----------------------------------|----------------------------------------------------|-----------------------------|-------------------------------------|
| Loan Number                                  | Code | 3        | 4 | Loan Type                  | Date Acquired | Rate of Interest | Book Value/Recorded Investment/Excluding Accrued Interest | Increase (Decrease) by Adjustment | Increase (Decrease) by Foreign Exchange Adjustment | Value of Land and Buildings | Date of Last Appraisal or Valuation |
| 697000138                                    |      |          |   | MN                         | 02/02/2004    | 6.250            | 1 550 839                                                 |                                   |                                                    | 3 050 000                   | 10/25/2003                          |
| 697000146                                    |      |          |   | ROGERS                     | 03/23/2004    | 6.200            | 1 958 958                                                 |                                   |                                                    | 4 045 000                   | 03/01/2004                          |
| 697000122                                    |      |          |   | MN                         | 10/07/2003    | 4.860            | 1 035 719                                                 |                                   |                                                    | 3 345 000                   | 08/08/2003                          |
| 697000123                                    |      |          |   | NC                         | 10/07/2003    | 4.910            | 1 036 136                                                 |                                   |                                                    | 3 235 000                   | 08/08/2003                          |
| 697080166                                    |      |          |   | NC                         | 05/12/2005    | 5.760            | 1 381 071                                                 |                                   |                                                    | 2 750 000                   | 03/12/2005                          |
| 794001055                                    |      |          |   | DURHAM                     | 08/17/1994    | 7.700            | 538 613                                                   |                                   |                                                    | 836 697                     | 07/12/1999                          |
| 794001083                                    |      |          |   | GRAND FORKS                | 04/28/1994    | 7.200            | 1 935 733                                                 |                                   |                                                    | 3 734 880                   | 03/24/1999                          |
| 697000072                                    |      |          |   | KEENE                      | 11/05/1992    | 6.860            | 1 399 020                                                 |                                   |                                                    | 2 765 000                   | 09/01/1992                          |
| 697000077                                    |      |          |   | WALL TOWNSHIP              | 02/16/1994    | 6.200            | 2 010 953                                                 |                                   |                                                    | 4 080 000                   | 12/10/1993                          |
| 697000108                                    |      |          |   | NJ                         | 12/15/2004    | 5.580            | 2 825 745                                                 |                                   |                                                    | 4 300 000                   | 11/05/2004                          |
| 697000158                                    |      |          |   | WEST ORANGE                | 02/23/2004    | 6.100            | 2 667 636                                                 |                                   |                                                    | 5 400 000                   | 10/30/2003                          |
| 697080140                                    |      |          |   | EGG HARBOR                 | 08/25/2005    | 5.570            | 1 774 143                                                 |                                   |                                                    | 2 450 000                   | 05/20/2005                          |
| 697080170                                    |      |          |   | CLIFTON                    | 08/27/2003    | 4.120            | 1 229 824                                                 |                                   |                                                    | 2 800 000                   | 08/01/2003                          |
| 697000124                                    |      |          |   | SOUTH BRUNSWICK            | 06/18/1997    | 8.625            | 2 493 546                                                 |                                   |                                                    | 4 330 000                   | 03/08/1997                          |
| 697000093                                    |      |          |   | ALBUQUERQUE                | 03/11/1993    | 9.125            | 256 798                                                   |                                   |                                                    | 1 850 000                   | 01/01/1992                          |
| 697000076                                    |      |          |   | LAS VEGAS                  | 06/30/1993    | 8.400            | 513 602                                                   |                                   |                                                    | 2 860 000                   | 02/01/1992                          |
| 697000077                                    |      |          |   | IRONDEQUOIT                | 09/02/1997    | 8.375            | 1 795 720                                                 |                                   |                                                    | 1 700 000                   | 12/01/1992                          |
| 697000078                                    |      |          |   | ROCHESTER                  | 06/15/2004    | 5.300            | 2 067 977                                                 |                                   |                                                    | 4 200 000                   | 07/02/1997                          |
| 697000096                                    |      |          |   | GUILDERLAND                | 07/13/2004    | 5.480            | 2 539 326                                                 |                                   |                                                    | 3 150 000                   | 06/15/2004                          |
| 697080149                                    |      |          |   | ROCHESTER                  | 11/10/1993    | 8.630            | 1 511 312                                                 |                                   |                                                    | 4 295 000                   | 05/27/2004                          |
| 697080152                                    |      |          |   | NY                         | 12/14/2004    | 5.730            | 967 250                                                   |                                   |                                                    | 2 700 014                   | 07/01/1993                          |
| 797002015                                    |      |          |   | MASON                      | 08/06/2003    | 5.490            | 2 149 526                                                 |                                   |                                                    | 1 950 000                   | 11/19/2004                          |
| 697080159                                    |      |          |   | OH                         | 10/28/1993    | 6.040            | 592 836                                                   |                                   |                                                    | 3 675 000                   | 05/21/2003                          |
| 697080114                                    |      |          |   | SOUTH PARK                 | 07/10/2003    | 4.410            | 923 382                                                   |                                   |                                                    | 1 269 830                   | 05/26/2004                          |
| 794001058                                    |      |          |   | WARWICK                    | 06/21/2005    | 5.720            | 1 768 004                                                 |                                   |                                                    | 1 580 000                   | 12/23/2002                          |
| 794001056                                    |      |          |   | COLUMBIA                   | 06/23/2005    | 5.840            | 884 161                                                   |                                   |                                                    | 2 700 000                   | 04/06/2005                          |
| 697080164                                    |      |          |   | SC                         | 03/05/1996    | 5.670            | 4 000 000                                                 |                                   |                                                    | 1 350 000                   | 06/08/2005                          |
| 697080168                                    |      |          |   | ELGIN                      | 12/01/2005    | 5.440            | 1 700 000                                                 |                                   |                                                    | 6 950 000                   | 11/17/2005                          |
| 697000082                                    |      |          |   | CLINTON                    | 03/17/1997    | 8.250            | 1 324 079                                                 |                                   |                                                    | 2 425 000                   | 08/01/2005                          |
| 697080171                                    |      |          |   | CARROLLTON                 | 10/16/2003    | 6.300            | 2 833 089                                                 |                                   |                                                    | 2 600 000                   | 02/04/1997                          |
| 697000089                                    |      |          |   | NEWPORT NEWS               | 06/23/2004    | 5.430            | 2 504 876                                                 |                                   |                                                    | 5 300 000                   | 08/25/2003                          |
| 697080119                                    |      |          |   | WILLIAMSBURG               | 11/17/2004    | 5.500            | 2 504 876                                                 |                                   |                                                    | 2 550 000                   | 05/06/2004                          |
| 697080150                                    |      |          |   | VINTON                     | 12/15/1993    | 7.140            | 1 090 451                                                 |                                   |                                                    | 5 500 000                   | 09/13/2004                          |
| 697080160                                    |      |          |   | WILLIAMSBURG               | 12/15/1993    | 7.570            | 452 632                                                   |                                   |                                                    | 2 423 928                   | 02/27/2004                          |
| 794001052                                    |      |          |   | VA                         | 12/15/2003    | 5.940            | 1 988 782                                                 |                                   |                                                    | 880 000                     | 01/31/2002                          |
| 697001060                                    |      |          |   | CHESAPEAKE                 | 03/29/2005    | 5.420            | 2 467 967                                                 |                                   |                                                    | 3 700 000                   | 08/06/2003                          |
| 697080145                                    |      |          |   | WA                         | 10/07/1991    | 8.750            | 605 493                                                   |                                   |                                                    | 3 700 000                   | 03/10/2005                          |
| 697080165                                    |      |          |   | SEATTLE                    | 10/08/2003    | 4.330            | 2 235 377                                                 |                                   |                                                    | 1 715 000                   | 07/01/1991                          |
| 697000057                                    |      |          |   | NEW RICHMOND               | 08/16/2004    | 5.430            | 1 991 591                                                 |                                   |                                                    | 4 150 000                   | 08/15/2003                          |
| 697000127                                    |      |          |   | WAUWATOSA, GRIFTHN, MEN FL | 12/09/2004    | 5.140            | 2 523 528                                                 |                                   |                                                    | 3 460 000                   | 08/13/2003                          |
| 697000132                                    |      |          |   | SOMERS                     | 07/22/1998    | 7.610            | 1 654 398                                                 |                                   |                                                    | 3 950 000                   | 10/12/2004                          |
| 697000155                                    |      |          |   | WV                         | 03/09/1993    | 6.980            | 387 150                                                   |                                   |                                                    | 3 500 000                   | 07/01/1998                          |
| 697000105                                    |      |          |   | BUCKHANNON                 |               |                  |                                                           |                                   |                                                    | 764 706                     | 12/05/1995                          |
| 794001012                                    |      |          |   | CHARLESTON                 |               |                  |                                                           |                                   |                                                    |                             |                                     |
| 0499999 - Mortgages in good standing         |      |          |   |                            |               |                  |                                                           |                                   |                                                    |                             |                                     |
| 0899999 - Total - Mortgages in Good Standing |      |          |   |                            |               |                  |                                                           |                                   |                                                    |                             |                                     |
| 9999999 Totals                               |      |          |   |                            |               |                  |                                                           |                                   |                                                    |                             |                                     |
|                                              |      |          |   |                            |               |                  |                                                           | (500,000)                         |                                                    | 333,654,702                 | XX                                  |
|                                              |      |          |   |                            |               |                  |                                                           | (500,000)                         |                                                    | 333,654,702                 | XX                                  |
|                                              |      |          |   |                            |               |                  |                                                           | (500,000)                         |                                                    | 333,654,702                 | XX                                  |

General Interrogatory:

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



Schedule BA - Part 1

NONE

Schedule BA - Part 2

NONE

SCHEDULE D - PART 1

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

| 1                    | 2                                                                              | Codes       |                  |             | 6                              | 7          | Fair Value |                              | 10                                        | 11                                       | Change in Book Adjusted Carrying Value                    |                                            |         |                   | Interest |                               |                             |            | Dates      |    |
|----------------------|--------------------------------------------------------------------------------|-------------|------------------|-------------|--------------------------------|------------|------------|------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|--------------------------------------------|---------|-------------------|----------|-------------------------------|-----------------------------|------------|------------|----|
|                      |                                                                                | 3           | 4                | 5           |                                |            | 8          | 9                            |                                           |                                          | 12                                                        | 13                                         | 14      | 15                | 16       | 17                            | 18                          | 19         | 20         | 21 |
| CUSIP Identification | Description                                                                    | * Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | How Paid | Admitted Amount Due & Accrued | Gross Amt. Rec. During Year | Acquired   | Maturity   |    |
| 3133XG-Y0-7          | FEDERAL HOME LOAN BANK.....                                                    | 2           | 1FE              | 7,556,233   | 97.5890                        | 7,344,528  | 7,525,953  | 7,555,164                    |                                           | (1,070)                                  |                                                           |                                            | 4,890   | 4,865             | MON      | 6,134                         | 365,974                     | 12/20/2004 | 12/23/2016 |    |
| 3133XC-WF-6          | FEDERAL HOME LOAN BANK 9C-2012                                                 | 2           | 1FE              | 2,038,855   | 100.0130                       | 2,029,291  | 2,029,027  | 2,029,291                    |                                           | (443)                                    |                                                           |                                            | 5,000   | 4,904             | MON      | 2,536                         | 33,817                      | 08/17/2005 | 08/22/2012 |    |
| 912810-DW-5          | US TREASURY.....                                                               |             | 1                | 300,781     | 122.7890                       | 306,973    | 250,000    | 289,855                      |                                           | (2,830)                                  |                                                           |                                            | 7,250   | 5,238             | MON      | 2,353                         | 18,125                      | 10/23/2001 | 05/15/2016 |    |
| 912810-EC-8          | US TREASURY.....                                                               |             | 1                | 134,688     | 142.2030                       | 177,754    | 125,000    | 132,085                      |                                           | (293)                                    |                                                           |                                            | 8,875   | 8,163             | FA       | 4,190                         | 11,094                      | 08/20/1991 | 02/15/2019 |    |
| 0199999 - Total      | Bonds - U.S. Government - Issuer Obligations                                   |             |                  | 10,030,557  | XX                             | 9,858,546  | 9,929,980  | 10,015,516                   |                                           | (4,536)                                  |                                                           |                                            | XX      | XX                | XX       | 15,213                        | 429,010                     | XX         | XX         |    |
| 36202K-DK-8          | GINNIE MAE I ARM 8206                                                          | 2           | 1                | 165,684     | 100.4300                       | 169,712    | 168,986    | 166,618                      |                                           | 84                                       |                                                           |                                            | 4,375   | 4,745             | MON      | 6,616                         | 6,830                       | 12/14/1988 | 03/20/2017 |    |
| 36202K-EN-1          | GINNIE MAE I ARM 8241                                                          | 2           | 1                | 63,591      | 100.2420                       | 66,988     | 66,826     | 65,072                       |                                           | 760                                      |                                                           |                                            | 4,750   | 5,281             | MON      | 2,655                         | 2,617                       | 01/06/1989 | 07/20/2017 |    |
| 36202K-EZ-4          | GINNIE MAE I ARM 8252                                                          | 2           | 1                | 542,656     | 100.3960                       | 550,319    | 548,148    | 543,691                      |                                           | 40                                       |                                                           |                                            | 4,750   | 4,966             | MON      | 2,170                         | 21,469                      | 02/10/1989 | 08/20/2017 |    |
| 36202K-FB-6          | GINNIE MAE I ARM 8262                                                          | 2           | 1                | 300,893     | 100.2420                       | 315,810    | 315,047    | 304,088                      |                                           | 233                                      |                                                           |                                            | 4,750   | 5,828             | MON      | 1,247                         | 12,339                      | 01/06/1989 | 09/20/2017 |    |
| 36202K-FF-5          | GINNIE MAE I ARM 8274                                                          | 2           | 1                | 241,401     | 100.6030                       | 244,920    | 243,451    | 242,011                      |                                           | 278                                      |                                                           |                                            | 4,125   | 4,243             | MON      | 637                           | 10,144                      | 11/16/1988 | 10/20/2017 |    |
| 36202K-GA-7          | GINNIE MAE I ARM 8293                                                          | 2           | 1                | 142,568     | 100.6090                       | 145,517    | 144,636    | 142,981                      |                                           | 24                                       |                                                           |                                            | 4,125   | 4,447             | MON      | 497                           | 6,026                       | 11/16/1988 | 12/20/2017 |    |
| 36202K-JW-6          | GINNIE MAE I ARM 8377                                                          | 2           | 1                | 88,719      | 100.4500                       | 94,710     | 94,286     | 89,816                       |                                           | 141                                      |                                                           |                                            | 4,750   | 6,246             | MON      | 373                           | 3,693                       | 08/31/1988 | 07/20/2018 |    |
| 36202K-KA-2          | GOVERNMENT NATIONAL MORTGAGE A                                                 | 2           | 1                | 56,280      | 100.4500                       | 59,235     | 58,969     | 56,909                       |                                           | 179                                      |                                                           |                                            | 4,750   | 5,727             | MON      | 233                           | 2,310                       | 08/31/1988 | 08/20/2018 |    |
| 362046-ZN-7          | GOVERNMENT NATIONAL MORTGAGE A                                                 | 2           | 1                | 568         | 102.2640                       | 589        | 575        | 568                          |                                           | 2                                        |                                                           |                                            | 8,000   | 9,256             | MON      | 4                             | 46                          | 04/20/1999 | 09/15/2007 |    |
| 362200-WF-4          | GOVERNMENT NATIONAL MORTGAGE A                                                 | 2           | 1                | 9,616       | 110.6640                       | 10,756     | 9,720      | 9,620                        |                                           | 1                                        |                                                           |                                            | 9,500   | 10,012            | MON      | 77                            | 923                         | 10/26/1990 | 11/15/2020 |    |
| 0299999 - Total      | Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities |             |                  | 1,611,966   | XX                             | 1,658,556  | 1,650,644  | 1,621,368                    |                                           | 1,742                                    |                                                           |                                            | XX      | XX                | XX       | 6,319                         | 66,397                      | XX         | XX         |    |
| 0399999 - Total      | Bonds - U.S. Government Bonds                                                  |             |                  | 11,642,523  | XX                             | 11,517,102 | 11,580,624 | 11,636,884                   |                                           | (2,894)                                  |                                                           |                                            | XX      | XX                | XX       | 21,532                        | 495,407                     | XX         | XX         |    |
| 977100-AA-4          | WISCONSIN STATE OPERATING NOTE FSA                                             |             | 1FE              | 1,993,160   | 99.3840                        | 1,967,680  | 2,000,000  | 1,994,309                    |                                           | 633                                      |                                                           |                                            | 4,800   | 4,847             | MON      | 16,000                        | 96,000                      | 12/10/2003 | 05/01/2013 |    |
| 038461-AB-5          | EGYPT REPUBLIC 144A                                                            |             | 3FE              | 72,150      | 118.0000                       | 70,800     | 60,000     | 68,880                       |                                           | (1,337)                                  |                                                           |                                            | 8,750   | 5,600             | J        | 2,479                         | 5,250                       | 06/04/2003 | 07/11/2011 |    |
| 105756-AR-1          | BRAZIL - FEDERATIVE REPUBLIC 0                                                 |             | 3FE              | 106,288     | 111.5000                       | 115,960    | 104,000    | 106,264                      |                                           | (24)                                     |                                                           |                                            | 8,875   | 8,636             | AO       | 1,949                         | 9,230                       | 02/23/2005 | 04/15/2024 |    |
| 105756-AT-7          | BRAZIL - FEDERATIVE REPUBLIC 0                                                 |             | 3FE              | 245,000     | 122.0000                       | 305,000    | 250,000    | 246,106                      |                                           | 430                                      |                                                           |                                            | 11,000  | 11,364            | J        | 12,986                        | 27,500                      | 05/19/2003 | 01/11/2012 |    |
| 105756-AU-4          | BRAZIL - FEDERATIVE REPUBLIC 0                                                 |             | 3FE              | 303,000     | 111.8500                       | 335,550    | 300,000    | 301,621                      |                                           | (621)                                    |                                                           |                                            | 11,500  | 10,446            | MS       | 10,446                        | 34,500                      | 05/20/2003 | 03/12/2008 |    |
| 105756-BE-9          | BRAZIL - FEDERATIVE REPUBLIC 0                                                 |             | 3FE              | 98,277      | 112.0500                       | 106,448    | 95,000     | 98,193                       |                                           | (84)                                     |                                                           |                                            | 8,875   | 8,457             | AO       | 1,803                         | 8,431                       | 02/23/2005 | 10/14/2019 |    |
| 105756-BH-2          | BRAZIL - FEDERATIVE REPUBLIC 0                                                 |             | 3FE              | 593,358     | 107.9000                       | 632,294    | 586,000    | 593,177                      |                                           | (181)                                    |                                                           |                                            | 8,000   | 7,841             | J        | 19,533                        |                             | 08/01/2005 | 01/15/2018 |    |
| 188863-AS-7          | CHILE REPUBLIC OF.....                                                         |             | 1FE              | 149,114     | 102.1500                       | 143,010    | 140,000    | 147,056                      |                                           | (830)                                    |                                                           |                                            | 5,500   | 4,652             | J        | 3,551                         | 7,700                       | 05/28/2003 | 01/15/2013 |    |
| 195325-AI-1          | COLUMBIA REPUBLIC OF.....                                                      |             | 3FE              | 597,027     | 119.0000                       | 642,600    | 540,000    | 594,062                      |                                           | (5,445)                                  |                                                           |                                            | 10,000  | 8,250             | J        | 23,700                        | 54,000                      | 06/20/2003 | 01/23/2012 |    |
| 221597-AH-0          | COSTA RICA REPUBLIC OF 144                                                     |             | 3FE              | 101,753     | 107.1500                       | 99,725     | 95,000     | 101,793                      |                                           | (603)                                    |                                                           |                                            | 8,110   | 7,089             | FA       | 3,210                         | 7,705                       | 06/02/2003 | 02/01/2012 |    |
| 61772 -AF-5          | MOROCCO.....                                                                   |             | 3FE              | 84,219      | 99.8000                        | 87,325     | 87,500     | 85,655                       |                                           | 543                                      |                                                           |                                            | 4,813   | 3,610             | FA       | 1,743                         | 2,944                       | 05/30/2003 | 01/02/2009 |    |
| 715638-AW-2          | PERU - THE REPUBLIC OF.....                                                    |             | 3FE              | 593,769     | 120.0000                       | 624,000    | 520,000    | 582,807                      |                                           | (4,559)                                  |                                                           |                                            | 9,875   | 7,982             | FA       | 20,683                        | 51,350                      | 06/25/2003 | 02/06/2015 |    |
| 718286-AK-3          | PHILIPPINES REPUBLIC OF 9.875                                                  |             | 3FE              | 346,500     | 118.6250                       | 355,875    | 300,000    | 342,306                      |                                           | (1,778)                                  |                                                           |                                            | 9,875   | 8,103             | J        | 13,660                        | 29,625                      | 06/19/2003 | 01/15/2019 |    |
| 78307A-CZ-4          | RUSSIAN FEDERATION - THE                                                       |             | 2FE              | 588,652     | 112.7500                       | 676,500    | 600,000    | 611,599                      |                                           | 11,223                                   |                                                           |                                            | 5,000   | 7,077             | MS       | 7,983                         | 25,000                      | 05/04/2005 | 03/31/2030 |    |
| 836205-AG-9          | SOUTH AFRICA REPUBLIC OF.....                                                  |             | 2FE              | 201,025     | 111.2500                       | 189,125    | 170,000    | 193,343                      |                                           | (3,083)                                  |                                                           |                                            | 7,375   | 4,827             | AO       | 2,299                         | 12,537                      | 05/28/2003 | 04/25/2012 |    |
| 903724-AA-0          | UKRAINE GOVT.....                                                              |             | 3FE              | 456,900     | 108.0000                       | 486,000    | 450,000    | 455,607                      |                                           | (549)                                    |                                                           |                                            | 7,650   | 7,429             | JD       | 1,912                         | 34,425                      | 06/19/2003 | 06/11/2013 |    |
| 1199999 - Total      | Bonds - States, Territories and Possessions - Issuer Obligations               |             |                  | 6,529,614   | XX                             | 6,859,960  | 6,297,500  | 6,510,713                    |                                           | (6,275)                                  |                                                           |                                            | XX      | XX                | XX       | 143,537                       | 406,197                     | XX         | XX         |    |
| 1799999 - Total      | Bonds - States, Territories and Possessions                                    |             |                  | 6,529,614   | XX                             | 6,859,960  | 6,297,500  | 6,510,713                    |                                           | (6,275)                                  |                                                           |                                            | XX      | XX                | XX       | 143,537                       | 406,197                     | XX         | XX         |    |
| 64966C-KH-3          | NEW YORK CITY GO - LT 2003                                                     |             | 1FE              | 1,001,720   | 95.6540                        | 956,540    | 1,000,000  | 1,001,384                    |                                           | (133)                                    |                                                           |                                            | 4,400   | 4,380             | JD       | 3,667                         | 44,000                      | 05/30/2003 | 06/01/2014 |    |
| 1899999 - Total      | Bonds - Political Subdivisions - Issuer Obligations                            |             |                  | 1,001,720   | XX                             | 956,540    | 1,000,000  | 1,001,384                    |                                           | (133)                                    |                                                           |                                            | XX      | XX                | XX       | 3,667                         | 44,000                      | XX         | XX         |    |
| 2499999 - Total      | Political Subdivisions Bonds                                                   |             |                  | 1,001,720   | XX                             | 956,540    | 1,000,000  | 1,001,384                    |                                           | (133)                                    |                                                           |                                            | XX      | XX                | XX       | 3,667                         | 44,000                      | XX         | XX         |    |
| 3128V2-K4-6          | FREDIE MAC.....                                                                |             | 1FE              | 4,982,885   | 97.5910                        | 4,879,565  | 5,000,000  | 4,984,330                    |                                           | 809                                      |                                                           |                                            | 5,200   | 5,233             | MS       | 83,778                        | 260,000                     | 03/02/2004 | 03/05/2019 |    |
| 31359W-SY-0          | FNMA COLLATERAL - MUNI.....                                                    |             | 1FE              | 2,998,050   | 98.0230                        | 2,940,690  | 3,000,000  | 2,998,954                    |                                           | 364                                      |                                                           |                                            | 4,000   | 4,014             | MS       | 39,667                        | 120,000                     | 08/12/2003 | 09/02/2008 |    |
| 64613B-D8-5          | NEW JERSEY STATE TRNPK AUTH.                                                   |             | 1FE              | 3,000,000   | 94.9590                        | 2,848,770  | 3,000,000  | 3,000,000                    |                                           |                                          |                                                           |                                            | 4,252   | 4,252             | J        | 63,780                        |                             | 07/27/2005 | 01/01/2016 |    |
| 2599999 - Total      | Bonds - Special Revenue - Issuer Obligations                                   |             |                  | 10,980,935  | XX                             | 10,669,025 | 11,000,000 | 10,983,284                   |                                           | 1,173                                    |                                                           |                                            | XX      | XX                | XX       | 187,225                       | 380,000                     | XX         | XX         |    |
| 31283C-WK-9          | FREDIE MAC GOLD 600650                                                         | 2           | 1                | 234,257     | 105.2270                       | 245,005    | 232,835    | 234,220                      |                                           | (13)                                     |                                                           |                                            | 7,500   | 7,189             | MON      | 1,455                         | 17,463                      | 02/03/1997 | 12/01/2025 |    |
| 31290K-4V-2          | FREDIE MAC 555339                                                              | 2           | 1                | 1,233       | 101.0750                       | 1,260      | 1,247      | 1,233                        |                                           |                                          |                                                           |                                            | 9,000   | 9,170             | MON      | 9                             | 112                         | 09/19/1997 | 09/01/2011 |    |
| 31290K-5A-3          | FREDIE MAC 555341                                                              | 2           | 1                | 26,350      | 108.6380                       | 28,552     | 26,281     | 26,324                       |                                           | (9)                                      |                                                           |                                            | 10,000  | 9,643             | MON      | 219                           | 2,628                       | 09/19/1997 | 06/01/2019 |    |
| 312926-SR-7          | FREDIE MAC GOLD C00854                                                         | 2           | 1                | 181         | 105.2310                       | 189        | 180        | 181                          |                                           |                                          |                                                           |                                            | 7,500   | 7,073             | MON      | 13                            | 66,221                      | 06/22/1999 | 07/01/2029 |    |
| 312926-SH-9          | FREDIE MAC GOLD C00854                                                         | 2           | 1                | 61,919      | 105.1610                       | 64,190     | 61,040     | 61,916                       |                                           | (6)                                      |                                                           |                                            | 7,500   | 6,695             | MON      | 382                           | 4,578                       | 07/14/1997 | 06/01/2027 |    |
| 312926-SI-4          | FREDIE MAC GOLD C00520                                                         | 2           | 1                | 150,304     | 105.1610                       | 155,843    | 148,195    | 150,304                      |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |    |

SCHEDULE D - PART 1

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

| 1               | CUSIP Identification                                                                 | 2 | 3 |   | Codes     |                  | 6           | 7        | Fair Value  |                                | 10          | 11      | Change in Book Adjusted Carrying Value |           |                              |         | Interest |     |         |           | Dates      |            |    |
|-----------------|--------------------------------------------------------------------------------------|---|---|---|-----------|------------------|-------------|----------|-------------|--------------------------------|-------------|---------|----------------------------------------|-----------|------------------------------|---------|----------|-----|---------|-----------|------------|------------|----|
|                 |                                                                                      |   | 4 | 5 | Bond CHAR | NAIC Designation |             |          | Actual Cost | Rate Used to Obtain Fair Value |             |         | Fair Value                             | Par Value | Book/Adjusted Carrying Value | 12      | 13       | 14  | 15      | 16        | 17         | 18         | 19 |
| 313614-VA-4     | FNMA COLLATERAL - MUNI 50109                                                         |   | 2 |   | 2         | 1                | 39.031      | 110.9420 | 43.371      | 39.094                         | 39.012      | (4)     |                                        |           |                              | 10.000  | 9.989    | MON | 326     | 3.909     | 06/16/1988 | 08/01/2018 |    |
| 313614-WB-9     | FNMA COLLATERAL - MUNI 50166                                                         |   | 2 |   | 2         | 1                | 53.641      | 110.9420 | 61.891      | 55.786                         | 53.782      | 30      |                                        |           |                              | 10.000  | 11.555   | MON | 465     | 5.579     | 03/22/1989 | 01/01/2019 |    |
| 313614-XS-3     | FNMA COLLATERAL - MUNI 50180                                                         |   | 2 |   | 2         | 1                | 28.248      | 111.2350 | 31.169      | 28.021                         | 28.021      | (6)     |                                        |           |                              | 10.000  | 9.536    | MON | 234     | 2.802     | 06/08/1989 | 05/01/2019 |    |
| 31361R-RP-5     | FNMA COLLATERAL - MUNI 39194                                                         |   | 2 |   | 2         | 1                | 8.866       | 101.2020 | 9.221       | 9.111                          | 8.969       | 14      |                                        |           |                              | 9.000   | 9.893    | MON | 68      | 820       | 04/07/1988 | 05/01/2009 |    |
| 31361W-AT-4     | FNMA COLLATERAL - MUNI 43218                                                         |   | 2 |   | 2         | 1                | 31.063      | 108.1370 | 32.682      | 30.223                         | 30.865      | (36)    |                                        |           |                              | 9.000   | 8.153    | MON | 227     | 2.720     | 02/24/1987 | 03/01/2017 |    |
| 31365G-4G-9     | FNMA COLLATERAL - MUNI 124223                                                        |   | 2 |   | 2         | 1                | 101.479     | 106.7730 | 110.014     | 103.036                        | 101.537     | 11      |                                        |           |                              | 8.000   | 8.523    | MON | 687     | 8.243     | 03/03/1992 | 02/01/2022 |    |
| 31371K-ZH-0     | FNMA COLLATERAL - MUNI 254689                                                        |   | 2 |   | 2         | 1                | 3.688       | 101.6770 | 3.490       | 3.432                          | 3.662       | (2.168) |                                        |           |                              | 6.000   | 4.005    | MON | 17.163  | 205.960   | 03/03/2003 | 03/01/2023 |    |
| 31371K-T4-3     | FNMA COLLATERAL - MUNI 254471                                                        |   | 2 |   | 2         | 1                | 2.204       | 101.7570 | 2.217       | 2.179                          | 2.163       | (383)   |                                        |           |                              | 6.000   | 5.275    | MON | 10.896  | 130.750   | 07/18/2002 | 09/01/2022 |    |
| 31371K-WD-9     | FNMA COLLATERAL - MUNI 254544                                                        |   | 2 |   | 2         | 1                | 4.889       | 101.7570 | 4.888       | 4.784                          | 4.528       | (1.390) |                                        |           |                              | 6.000   | 4.788    | MON | 23.923  | 287.072   | 10/18/2002 | 11/01/2022 |    |
| 31374E-VK-9     | FNMA COLLATERAL - MUNI 313114                                                        |   | 2 |   | 2         | 1                | 371.413     | 104.5190 | 395.126     | 378.042                        | 371.521     | 29      |                                        |           |                              | 7.000   | 7.644    | MON | 2.205   | 26.463    | 11/07/1996 | 10/01/2026 |    |
| 31381H-G3-4     | FNMA COLLATERAL - MUNI 461118                                                        |   | 2 |   | 2         | 1                | 9.789       | 95.4730  | 10.215      | 10.700                         | 9.961       | 573     |                                        |           |                              | 3.790   | 5.743    | MON | 33.794  | 405.530   | 10/23/2003 | 07/01/2013 |    |
| 31385H-TP-4     | FNMA COLLATERAL - MUNI 555058                                                        |   | 2 |   | 2         | 1                | 817.540     | 98.7120  | 808.786     | 819.340                        | 817.358     | 35      |                                        |           |                              | 4.976   | 4.901    | MON | 3.398   | 52.553    | 04/26/2004 | 12/01/2012 |    |
| 31385H-V3-0     | FNMA COLLATERAL - MUNI 555134                                                        |   | 2 |   | 2         | 1                | 8.159       | 101.1210 | 8.021       | 7.932                          | 8.580       | (1.121) |                                        |           |                              | 6.000   | 5.217    | MON | 39.663  | 475.955   | 11/15/2002 | 12/01/2032 |    |
| 31385H-VV-2     | FNMA COLLATERAL - MUNI 555131                                                        |   | 2 |   | 2         | 1                | 24.682      | 99.4240  | 24.060      | 24.199                         | 24.554      | 977     |                                        |           |                              | 5.061   | 4.477    | MON | 102.063 | 1.201.808 | 10/22/2003 | 01/01/2031 |    |
| 31387M-2R-7     | FNMA COLLATERAL - MUNI 506884                                                        |   | 2 |   | 2         | 1                | 6.197       | 99.0300  | 6.206       | 6.267                          | 6.576       | 454     |                                        |           |                              | 5.500   | 5.751    | MON | 28.726  | 344.717   | 08/08/2002 | 11/01/2031 |    |
| 31387M-3A-3     | FNMA COLLATERAL - MUNI 506893                                                        |   | 2 |   | 2         | 1                | 11.012      | 100.9680 | 11.177      | 11.070                         | 11.074      | 52      |                                        |           |                              | 6.000   | 6.103    | MON | 55.350  | 664.204   | 06/24/2002 | 01/01/2032 |    |
| 31389F-J5-2     | FNMA COLLATERAL - MUNI 624084                                                        |   | 2 |   | 2         | 1                | 2.256       | 99.3140  | 2.256       | 2.295                          | 2.163       | 533     |                                        |           |                              | 5.500   | 7.557    | MON | 10.413  | 124.954   | 11/21/2001 | 01/01/2032 |    |
| 31390H-SU-2     | FNMA COLLATERAL - MUNI 651659                                                        |   | 2 |   | 2         | 1                | 3.096       | 102.7730 | 3.069       | 2.987                          | 3.096       | (567)   |                                        |           |                              | 6.500   | 4.933    | MON | 16.180  | 194.159   | 12/04/2002 | 08/01/2032 |    |
| 31391L-XK-6     | FNMA COLLATERAL - MUNI 670382                                                        |   | 2 |   | 2         | 1                | 4.226       | 101.1210 | 4.095       | 4.050                          | 4.339       | (802)   |                                        |           |                              | 6.000   | 4.497    | MON | 20.252  | 243.020   | 03/05/2003 | 09/01/2032 |    |
| 31391U-2F-1     | FNMA COLLATERAL - MUNI 677674                                                        |   | 2 |   | 2         | 1                | 5.419       | 101.1210 | 5.265       | 5.152                          | 5.208       | 782     |                                        |           |                              | 6.000   | 4.593    | MON | 26.034  | 312.407   | 02/24/2003 | 02/01/2033 |    |
| 31407M-EZ-4     | FNMA COLLATERAL - MUNI                                                               |   | 2 |   | 2         | 1                | 1.971       | 98.0970  | 1.929       | 1.966                          | 1.788       | (9)     |                                        |           |                              | 4.898   | 4.881    | MON | 8.028   | 32.108    | 07/06/2005 | 08/01/2035 |    |
| 5048Z-V2-8      | FHA COLLATERAL - MUNI                                                                |   | 2 |   | 2         | 1                | 477.269     | 104.3440 | 515.655     | 494.380                        | 484.266     | 775     |                                        |           |                              | 7.000   | 7.524    | MON | 2.884   | 33.582    | 05/15/1995 | 06/01/2014 |    |
| 2099999 - Total | Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities       |   |   |   |           |                  | 89.835.013  | XXX      | 89.411.888  | 89.509.881                     | 89.882.014  | 20.701  |                                        |           |                              | XX      | XX       | XXX | 406.197 | 4.797.943 | XX         | XX         | XX |
| 312015-V5-4     | FREDDIE MAC FLMC,1506 CMO 1506 H                                                     |   | 2 |   | 2         | 1                | 131.053     | 100.0830 | 132.739     | 132.628                        | 132.247     | 60      |                                        |           |                              | 6.750   | 6.974    | MON | 746     | 8.952     | 05/17/1993 | 04/15/2008 |    |
| 31338L-WK-2     | FREDDIE MAC FLMC,2391 CMO 2391 OG                                                    |   | 2 |   | 2         | 1                | 16.159      | 101.4760 | 17.163      | 16.913                         | 16.559      | 361     |                                        |           |                              | 5.500   | 6.389    | MON | 77.521  | 930.248   | 11/16/2001 | 12/15/2016 |    |
| 31339L-WR-7     | FREDDIE MAC FLMC,2391 CMO 2391 OR                                                    |   | 2 |   | 2         | 1                | 19.405      | 101.4060 | 20.913      | 20.623                         | 20.132      | 022     |                                        |           |                              | 5.500   | 6.740    | MON | 94.526  | 1.134.317 | 12/11/2001 | 12/15/2016 |    |
| 31339M-UZ-7     | FHLMC,2438 CMO 2438 LE                                                               |   | 2 |   | 2         | 1                | 13.602      | 101.4660 | 14.205      | 14.000                         | 13.773      | 154     |                                        |           |                              | 5.500   | 6.298    | MON | 64.167  | 770.000   | 07/01/2002 | 04/15/2017 |    |
| 31331E-NQ-3     | FREDDIE MAC FLMC,2074 CMO 2074 Z                                                     |   | 2 |   | 2         | 1                | 4.041       | 102.9850 | 4.370       | 4.243                          | 4.397       | (2.521) |                                        |           |                              | 5.500   | 7.922    | MON | 22.988  | 275.860   | 02/07/2001 | 07/15/2028 |    |
| 313602-BD-5     | FANNIE MAE FMA,88-4 CMO 88-4 TR                                                      |   | 2 |   | 2         | 1                | 5.146       | 101.4600 | 2.817       | 192                            | 2.817       |         |                                        | 833       |                              | 749.425 | 612.775  | MON | 120     | 1.442     | 04/08/1988 | 03/01/2018 |    |
| 313920-ZM-5     | FANNIE MAE FMA,01-46 CMO 46 VG                                                       |   | 2 |   | 2         | 1                | 6.048       | 100.2190 | 6.182       | 6.188                          | 6.128       | 186     |                                        |           |                              | 6.000   | 6.474    | MON | 30.844  | 370.133   | 08/30/2001 | 01/25/2018 |    |
| 31392A-FZ-9     | FANNIE MAE FMA,01-73 CMO 73 VF                                                       |   | 2 |   | 2         | 1                | 11.457      | 102.2160 | 11.649      | 11.397                         | 11.409      | 758     |                                        |           |                              | 6.000   | 5.927    | MON | 56.965  | 683.820   | 11/13/2001 | 02/01/2011 |    |
| 31392B-WU-6     | FANNIE MAE FMA,02-4 CMO 4 BC                                                         |   | 2 |   | 2         | 1                | 3.974       | 102.4070 | 4.226       | 4.127                          | 4.065       | 891     |                                        |           |                              | 6.862   | 6.862    | MON | 20.636  | 247.626   | 01/03/2002 | 02/25/2017 |    |
| 31392D-3B-6     | FANNIE MAE FMA,02-54 CMO 57 ND                                                       |   | 2 |   | 2         | 1                | 10.928      | 101.3470 | 11.148      | 11.116                         | 10.944      | 110     |                                        |           |                              | 5.500   | 5.619    | MON | 50.417  | 605.000   | 07/26/2002 | 09/25/2017 |    |
| 31392D-6A-5     | PE                                                                                   |   | 2 |   | 2         | 1                | 10.007      | 101.2650 | 10.126      | 10.000                         | 9.978       | 098     |                                        |           |                              | 5.850   | 5.811    | MON | 48.750  | 585.000   | 08/06/2002 | 01/01/2013 |    |
| 31393L-LH-8     | FREDDIE MAC FLMC,2557 CMO 2557 OM                                                    |   | 2 |   | 2         | 1                | 10.340      | 100.9230 | 10.092      | 10.000                         | 10.131      | 995     |                                        |           |                              | 5.500   | 4.708    | MON | 45.833  | 550.000   | 01/03/2003 | 09/01/2016 |    |
| 31393K-HB-4     | FREDDIE MAC FLMC,2572 CMO 2572 PF                                                    |   | 2 |   | 2         | 1                | 6.310       | 101.0230 | 6.163       | 6.101                          | 6.226       | 471     |                                        |           |                              | 5.500   | 4.931    | MON | 27.963  | 335.555   | 01/23/2003 | 08/01/2010 |    |
| 38373S-BH-9     | GNMA,03-10 2003-10 PD                                                                |   | 2 |   | 2         | 1                | 5.194       | 100.8990 | 5.044       | 5.044                          | 5.062       | 186     |                                        |           |                              | 5.000   | 4.618    | MON | 22.917  | 275.000   | 02/18/2003 | 02/01/2009 |    |
| 91760-ME-3      | VENUE MORTGAGE TRUST VENUE 99 CMO 1 2D                                               |   | 2 |   | 2         | 1                | 2.762       | 99.8020  | 2.762       | 2.798                          | 2.785       | 550     |                                        |           |                              | 6.500   | 6.876    | MON | 15.158  | 181.901   | 02/14/2001 | 12/15/2026 |    |
| 2799999 - Total | Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities |   |   |   |           |                  | 120.270.968 | XXX      | 124.215.282 | 122.506.841                    | 121.491.961 | 247.276 |                                        | 833       |                              | XX      | XX       | XXX | 579.571 | 6.954.854 | XX         | XX         | XX |
| 38373S-RK-5     | GNMA,03-22 2003-22 BH                                                                |   | 2 |   | 2         | 1                | 7.875       | 99.4350  | 7.875       | 7.569                          | 7.736       | 616     |                                        |           |                              | 4.915   | 4.105    | MON | 30.719  | 368.625   | 03/04/2003 | 02/01/2012 |    |
| 83162C-MN-0     | SMALL BUSINESS ADMIN 2002-20J                                                        |   | 2 |   | 2         | 1                | 4.031       | 98.7090  | 3.897       | 3.948                          | 4.025       | 019     |                                        |           |                              | 4.750   | 4.487    | AO  | 46.887  | 196.184   | 02/11/2004 | 10/01/2022 |    |
| 83162C-NR-0     | SMALL BUSINESS ADMIN 2004-20D                                                        |   | 2 |   | 2         | 1                | 9.223       | 98.5810  | 9.223       | 9.223                          | 9.223       | 262     |                                        |           |                              | 4.770   | 4.770    | AO  | 109.987 | 445.482   | 04/06/2004 | 04/01/2024 |    |
| 83162C-PA-5     | SBAP,2004-20J 2004-20J                                                               |   | 2 |   | 2         | 1                | 4.783       | 99.7550  | 4.771       | 4.783                          | 4.783       | 184     |                                        |           |                              | 4.990   | 4.990    | MS  | 79.560  | 231.051   | 09/07/2004 | 09/01/2024 |    |
| 83162C-PB-3     | SBAP,2004-20J 04-20J 1                                                               |   | 2 |   | 2         | 1                | 2.369       | 98.9690  | 2.345       | 2.367                          | 2.369       | 809     |                                        |           |                              | 4.860   | 4.860    | AO  | 28.793  | 112.800   | 10/05/2004 | 10/01/2024 |    |
| 83162C-PN-7     | SBAP,05-20E 05-20E 1                                                                 |   | 2 |   | 2         |                  |             |          |             |                                |             |         |                                        |           |                              |         |          |     |         |           |            |            |    |

SCHEDULE D - PART 1

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

| 1                    | 2                                  | Codes       |                  |             | 6                              | 7          | Fair Value |                              | 10                                        | 11                                       | Change in Book Adjusted Carrying Value                    |                                            |         |                   | Interest |                               |                             |            | Dates      |    |
|----------------------|------------------------------------|-------------|------------------|-------------|--------------------------------|------------|------------|------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|--------------------------------------------|---------|-------------------|----------|-------------------------------|-----------------------------|------------|------------|----|
|                      |                                    | 3           | 4                | 5           |                                |            | 8          | 9                            |                                           |                                          | 12                                                        | 13                                         | 14      | 15                | 16       | 17                            | 18                          | 19         | 20         | 21 |
| CUSIP Identification | Description                        | * Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | How Paid | Admitted Amount Due & Accrued | Gross Amt. Rec. During Year | Acquired   | Maturity   |    |
| 172070-CN-2          | CINCINNATI GAS AND ELEC.....       |             | 2FE              | 2,920,041   | 102.7700                       | 2,831,314  | 2,755,000  | 2,884,668                    |                                           | (16,186)                                 |                                                           |                                            | 5.700   | 4.863             | MS       | 46,238                        | 157,035                     | 10/27/2004 | 09/15/2012 |    |
| 186708-CD-6          | CLEVELAND ELEC ILLUMINATING CO FEE |             | 2FE              | 1,552,050   | 101.9430                       | 1,513,858  | 1,485,000  | 1,549,041                    |                                           | (3,009)                                  |                                                           |                                            | 5.650   | 4.987             | JD       | 3,729                         | 41,951                      | 07/06/2005 | 12/15/2013 |    |
| 199575-AR-2          | COLUMBUS SOUTHERN POWER CORP       |             | 1FE              | 2,076,880   | 101.8500                       | 2,036,994  | 2,000,000  | 2,061,117                    |                                           | (6,940)                                  |                                                           |                                            | 5.500   | 4.988             | MS       | 36,667                        | 110,000                     | 04/21/2003 | 03/01/2013 |    |
| 209111-EC-3          | CONSOLIDATED EDISON CO OF NEW...   |             | 1FE              | 1,997,360   | 92.6690                        | 1,853,380  | 2,000,000  | 1,997,943                    |                                           | 234                                      |                                                           |                                            | 3.850   | 3.866             | JD       | 3,422                         | 77,000                      | 06/10/2003 | 06/15/2011 |    |
| 209615-BV-4          | CONSOLIDATED NAT GAS CO            |             | 2FE              | 3,094,800   | 107.4710                       | 3,224,130  | 3,000,000  | 3,059,356                    |                                           | (9,168)                                  |                                                           |                                            | 6.850   | 6.403             | AO       | 43,383                        | 205,500                     | 09/06/2001 | 04/15/2011 |    |
| 209615-BX-0          | CONSOLIDATED NAT GAS CO            |             | 2FE              | 1,087,510   | 104.7170                       | 1,047,171  | 1,000,000  | 1,073,426                    |                                           | (10,677)                                 |                                                           |                                            | 6.250   | 4.792             | MM       | 10,417                        | 62,500                      | 08/25/2004 | 11/01/2011 |    |
| 210518-BV-7          | CONSUMERS ENERGY                   |             | 2FE              | 6,221,384   | 99.2730                        | 5,956,392  | 6,000,000  | 6,193,075                    |                                           | (21,647)                                 |                                                           |                                            | 5.375   | 4.845             | AO       | 68,083                        | 322,500                     | 09/01/2004 | 04/15/2013 |    |
| 233293-AH-2          | DPL INC                            |             | 3FE              | 559,854     | 105.3750                       | 567,971    | 539,000    | 555,176                      |                                           | (2,315)                                  |                                                           |                                            | 6.875   | 6.238             | MS       | 12,352                        | 37,056                      | 11/13/2003 | 09/01/2011 |    |
| 240019-B0-1          | DPL INC                            |             | 2FE              | 4,005,595   | 99.5440                        | 3,981,764  | 4,000,000  | 4,005,663                    |                                           | 68                                       |                                                           |                                            | 5.125   | 5.103             | AO       | 51,250                        | 106,083                     | 06/29/2005 | 10/01/2013 |    |
| 250847-DV-9          | DETROIT EDISON                     |             | 1FE              | 2,289,873   | 101.5510                       | 2,335,673  | 2,300,000  | 2,299,071                    |                                           | 97                                       |                                                           |                                            | 5.400   | 5.406             | FA       | 51,750                        | 129,720                     | 07/08/2004 | 08/01/2014 |    |
| 257469-AJ-5          | DOMINION RESOURCES INC             |             | 2FE              | 1,980,410   | 98.0380                        | 1,960,756  | 2,000,000  | 1,981,176                    |                                           | 296                                      |                                                           |                                            | 5.250   | 5.315             | FA       | 43,750                        | 105,000                     | 10/29/2003 | 08/01/2033 |    |
| 264369-EH-5          | DUKE ENERGY CORP                   |             | 1FE              | 1,996,760   | 97.8790                        | 1,957,580  | 2,000,000  | 1,997,940                    |                                           | 431                                      |                                                           |                                            | 4.500   | 4.527             | AO       | 22,500                        | 90,000                      | 03/19/2003 | 04/01/2014 |    |
| 29364M-AF-7          | ENERGY LOUISIANA INC               | 1           | 2FE              | 999,980     | 95.1880                        | 951,880    | 1,000,000  | 1,000,002                    |                                           | 15                                       |                                                           |                                            | 5.090   | 5.090             | MM       | 8,483                         | 52,597                      | 10/12/2004 | 11/01/2014 |    |
| 341081-EN-3          | FLORIDA POWER & LT                 |             | 1FE              | 3,516,030   | 99.1530                        | 3,470,355  | 3,500,000  | 3,511,859                    |                                           | (1,376)                                  |                                                           |                                            | 4.850   | 4.793             | FA       | 70,729                        | 169,750                     | 12/11/2002 | 02/01/2013 |    |
| 341099-CC-1          | FLORIDA POWER CORP                 |             | 1FE              | 5,098,140   | 97.3780                        | 5,355,790  | 5,500,000  | 5,498,559                    |                                           | 156                                      |                                                           |                                            | 4.800   | 4.804             | MS       | 88,000                        | 264,000                     | 07/21/2003 | 03/01/2013 |    |
| 402740-AA-2          | GULFSTREAM NATURAL GAS SYSTEM      |             | 2FE              | 302,655     | 100.9260                       | 302,777    | 300,000    | 302,617                      |                                           | (38)                                     |                                                           |                                            | 5.560   | 5.444             | MM       | 3,012                         | 151,079                     | 10/21/2005 | 11/01/2015 |    |
| 454889-AK-2          | INDIANA MICHIGAN PWR CO            |             | 2FE              | 2,957,880   | 97.2390                        | 2,917,161  | 3,000,000  | 2,960,798                    |                                           | 2,918                                    |                                                           |                                            | 5.050   | 5.236             | MM       | 19,358                        | 151,079                     | 03/11/2005 | 11/15/2014 |    |
| 462813-AB-6          | PALCO ENTERPRISES                  |             | 3FE              | 3,000,000   | 104.7500                       | 3,142,500  | 3,000,000  | 3,017,018                    |                                           | (5,071)                                  |                                                           |                                            | 8.375   | 8.149             | MM       | 32,104                        | 251,250                     | 11/08/2001 | 11/14/2008 |    |
| 501894-BU-3          | METROPOLITAN EDISON                |             | 2FE              | 1,506,735   | 98.5310                        | 1,477,971  | 1,500,000  | 1,506,489                    |                                           | (246)                                    |                                                           |                                            | 4.950   | 4.878             | MS       | 21,862                        | 37,125                      | 07/11/2005 | 03/15/2013 |    |
| 501894-BW-9          | METROPOLITAN EDISON                |             | 2FE              | 2,390,264   | 97.4900                        | 2,344,635  | 2,405,000  | 2,391,829                    |                                           | 1,339                                    |                                                           |                                            | 4.875   | 4.957             | AO       | 29,311                        | 117,244                     | 11/08/2004 | 04/01/2014 |    |
| 594457-BT-9          | MICHIGAN CONSOLIDATED GAS          |             | 1FE              | 4,049,660   | 98.6840                        | 3,947,368  | 4,000,000  | 4,048,148                    |                                           | (740)                                    |                                                           |                                            | 5.700   | 5.613             | MS       | 67,133                        | 228,000                     | 03/14/2003 | 03/15/2033 |    |
| 595621-AH-0          | MIDAMERICAN ENERGY HDQS            |             | 2FE              | 585,456     | 96.4850                        | 574,085    | 595,000    | 589,804                      |                                           | 2,053                                    |                                                           |                                            | 3.500   | 3.889             | MM       | 2,661                         | 20,825                      | 10/29/2003 | 05/15/2008 |    |
| 629377-AS-1          | MIG ENERGY INC                     | 1           | 4FE              | 725,281     | 111.5000                       | 780,500    | 700,000    | 724,042                      |                                           | (1,239)                                  |                                                           |                                            | 8.000   | 7.278             | JD       | 2,489                         | 28,000                      | 08/01/2005 | 12/15/2011 |    |
| 654730-AJ-2          | NISOURCE FINANCE CORPORATION       |             | 2FE              | 3,315,690   | 110.7970                       | 3,323,910  | 3,000,000  | 3,214,868                    |                                           | (36,799)                                 |                                                           |                                            | 7.875   | 6.151             | MM       | 30,188                        | 236,250                     | 01/29/2003 | 11/15/2010 |    |
| 654730-AL-7          | NISOURCE FINANCE CORPORATION       |             | 2FE              | 822,006     | 100.0450                       | 795,358    | 795,000    | 819,405                      |                                           | (2,327)                                  |                                                           |                                            | 5.400   | 4.955             | J        | 19,795                        | 42,930                      | 10/19/2004 | 07/15/2014 |    |
| 654730-AL-7          | NISOURCE FINANCE CORPORATION       |             | 2FE              | 2,006,264   | 98.4080                        | 2,361,792  | 2,400,000  | 2,401,802                    |                                           | (2,105)                                  |                                                           |                                            | 3.200   | 3.108             | MM       | 12,800                        | 76,800                      | 10/31/2003 | 11/01/2006 |    |
| 665712-B2-1          | NORTHERN STATES POWER              |             | 1FE              | 1,994,860   | 98.9440                        | 1,978,880  | 2,000,000  | 1,996,423                    |                                           | 682                                      |                                                           |                                            | 4.750   | 4.794             | FA       | 39,583                        | 95,000                      | 08/04/2003 | 08/01/2010 |    |
| 677415-CG-4          | OHIO POWER CO                      |             | 2FE              | 1,588,879   | 97.1310                        | 1,544,383  | 1,590,000  | 1,589,110                    |                                           | 96                                       |                                                           |                                            | 4.850   | 4.858             | J        | 35,559                        | 77,115                      | 10/28/2004 | 01/15/2014 |    |
| 682330-AL-1          | ONCOR ELECTRIC                     |             | 2FE              | 1,185,864   | 106.1150                       | 1,124,818  | 1,060,000  | 1,174,424                    |                                           | (9,844)                                  |                                                           |                                            | 6.375   | 4.883             | J        | 31,160                        | 67,575                      | 10/25/2004 | 01/15/2015 |    |
| 682330-AS-6          | ONCOR ELECTRIC                     |             | 2FE              | 2,367,645   | 105.4500                       | 2,246,076  | 2,130,000  | 2,335,902                    |                                           | (27,427)                                 |                                                           |                                            | 6.375   | 4.598             | MM       | 22,631                        | 135,788                     | 11/03/2004 | 05/01/2012 |    |
| 68361M-AA-5          | PEG POWER                          |             | 2FE              | 3,031,794   | 100.2170                       | 3,006,510  | 3,000,000  | 3,026,270                    |                                           | (5,524)                                  |                                                           |                                            | 5.381   | 4.886             | MM       | 20,179                        | 43,945                      | 08/03/2005 | 11/16/2007 |    |
| 694308-GD-3          | PACIFIC GAS AND ELECTRIC COMPA     |             | 2FE              | 1,406,312   | 97.4530                        | 1,369,210  | 1,405,000  | 1,406,255                    |                                           | (57)                                     |                                                           |                                            | 4.800   | 4.787             | MS       | 22,480                        | 67,400                      | 10/27/2004 | 03/01/2014 |    |
| 695114-BW-7          | PACIFIC CORP                       |             | 1FE              | 1,051,110   | 102.2220                       | 1,022,220  | 1,000,000  | 1,048,731                    |                                           | (2,379)                                  |                                                           |                                            | 5.450   | 4.689             | MS       | 16,047                        | 27,250                      | 07/07/2005 | 09/15/2013 |    |
| 744448-BU-4          | PUB SERV CO OF COLORADO            |             | 1FE              | 1,870,710   | 116.4150                       | 1,746,218  | 1,500,000  | 1,786,275                    |                                           | (35,490)                                 |                                                           |                                            | 7.875   | 4.558             | AO       | 29,531                        | 118,125                     | 10/10/2003 | 10/01/2012 |    |
| 744448-BX-8          | PUB SERV CO OF COLORADO            |             | 1FE              | 258,542     | 103.0210                       | 257,553    | 250,000    | 257,139                      |                                           | (682)                                    |                                                           |                                            | 5.500   | 5.072             | AO       | 3,437                         | 13,750                      | 10/29/2003 | 04/01/2014 |    |
| 744448-BY-6          | PUB SERV CO OF COLORADO            |             | 1FE              | 545,036     | 99.3920                        | 526,776    | 530,000    | 543,267                      |                                           | (1,526)                                  |                                                           |                                            | 4.875   | 4.463             | MS       | 8,612                         | 25,838                      | 10/26/2004 | 03/01/2013 |    |
| 744560-AL-0          | PUBLIC SERVICE ELEC & GAS          |             | 1FE              | 3,998,769   | 101.1300                       | 3,964,296  | 3,920,000  | 3,990,308                    |                                           | (7,468)                                  |                                                           |                                            | 5.375   | 5.086             | MS       | 70,233                        | 210,700                     | 10/29/2004 | 09/01/2013 |    |
| 744560-AH-6          | PUBLIC SERVICE ELEC & GAS          |             | 4FE              | 505,625     | 87.5000                        | 437,500    | 500,000    | 505,045                      |                                           | (566)                                    |                                                           |                                            | 6.750   | 6.567             | JD       | 1,500                         | 33,094                      | 12/15/2004 | 12/15/2014 |    |
| 75952B-AH-7          | RELANT RESOURCES INC               | 1           | 1FE              | 2,999,816   | 105.1590                       | 3,154,758  | 3,000,000  | 2,999,880                    |                                           | 16                                       |                                                           |                                            | 6.250   | 6.251             | FA       | 78,125                        | 187,500                     | 01/25/2002 | 02/01/2012 |    |
| 805901-A0-8          | SCANA CORP                         |             | 2FE              | 3,047,610   | 98.8830                        | 2,966,484  | 3,000,000  | 3,035,858                    |                                           | (4,439)                                  |                                                           |                                            | 6.000   | 5.111             | FA       | 13,500                        | 16,200                      | 03/09/2005 | 02/01/2013 |    |
| 816951-AF-6          | SEMPRA ENERGY                      |             | 2FE              | 1,114,530   | 109.3780                       | 1,093,776  | 1,000,000  | 1,092,741                    |                                           | (11,827)                                 |                                                           |                                            | 6.875   | 5.167             | JD       | 3,056                         | 68,750                      | 02/05/2004 | 06/15/2012 |    |
| 875127-AU-6          | TAMPA ELECTRIC CO                  |             | 2FE              | 1,121,480   | 106.6920                       | 1,066,916  | 1,000,000  | 1,096,684                    |                                           | (12,205)                                 |                                                           |                                            | 6.375   | 4.661             | FA       | 24,083                        | 63,750                      | 05/13/2003 | 08/15/2012 |    |
| 882444-AA-0          | TEXAS GENCO HOLDINGS               |             | 4FE              | 777,375     | 108.2500                       | 811,875    | 750,000    | 774,516                      |                                           | (2,731)                                  |                                                           |                                            | 6.875   | 6.288             | JD       | 2,292                         | 51,706                      | 12/09/2004 | 12/15/2014 |    |
| 89566E-AA-6          | TRI-STATE GEN & TRANS ASSOC        |             |                  |             |                                |            |            |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |    |

SCHEDULE D - PART 1

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

| 1                    | 2                                   | Codes |   |   | 6         | 7                | Fair Value  |                                | 10         | 11        | Change in Book Adjusted Carrying Value |                                           |                                          |                                                           | Interest                            |         |                   | Dates    |                               |                             |             |             |
|----------------------|-------------------------------------|-------|---|---|-----------|------------------|-------------|--------------------------------|------------|-----------|----------------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|-------------------------------------|---------|-------------------|----------|-------------------------------|-----------------------------|-------------|-------------|
|                      |                                     | 3     | 4 | 5 |           |                  | 8           | 9                              |            |           | 12                                     | 13                                        | 14                                       | 15                                                        | 16                                  | 17      | 18                | 19       | 20                            | 21                          | 22          |             |
| CUSIP Identification | Description                         | *     | F | O | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value           | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange in B./A.C.V. | Rate of | Effective Rate of | How Paid | Admitted Amount Due & Accrued | Gross Amt. Rec. During Year | Acquired    | Maturity    |
| 00209A-AG-1.....     | AT&T WIRELESS SERVICES INC.         |       |   |   |           | .HFE             | 1,759,440   | 115.5430                       | 1,733,142  | 1,500,000 | 1,702,145                              | (25,974)                                  |                                          |                                                           |                                     | 8.125   | 5.570             | MM       | 20,313                        | 121,875                     | .09/12/2003 | .05/01/2012 |
| 009363-AB-3.....     | AIRGIS INC.                         |       |   |   | 1         | .3FE             | 521,450     | 106.5000                       | 532,500    | 500,000   | 515,613                                | (3,437)                                   |                                          |                                                           |                                     | 9.125   | 8.141             | AO       | 11,406                        | 45,625                      | .01/25/2002 | .10/01/2009 |
| 018804-AF-1.....     | ALLIANT TECHNOLOGIES                |       |   |   | 1         | .4FE             | 449,937     | 105.0000                       | 446,250    | 425,000   | 438,598                                | (3,767)                                   |                                          |                                                           |                                     | 8.500   | 7.331             | MM       | 36,125                        | 4,616                       | .07/18/2003 | .05/15/2006 |
| 01958X-BK-2.....     | ALLIED WASTE NORTH AMERICA          |       |   |   |           | .4FE             | 366,050     | 97.5000                        | 365,625    | 375,000   | 366,911                                | 722                                       |                                          |                                                           |                                     | 6.375   | 6.867             | AO       | 5,047                         | 15,938                      | .11/16/2005 | .04/15/2011 |
| 020002-AN-1.....     | ALLSTATE CORP.                      |       |   |   |           | .HFE             | 2,170,560   | 105.3900                       | 2,107,792  | 2,000,000 | 2,131,044                              | (17,972)                                  |                                          |                                                           |                                     | 6.125   | 4.874             | FA       | 46,278                        | 122,500                     | .09/18/2003 | .02/15/2012 |
| 023551-AE-4.....     | AMERADA HESS                        |       |   |   |           | .2FE             | 1,990,940   | 108.0160                       | 2,160,312  | 2,000,000 | 1,995,814                              | 936                                       |                                          |                                                           |                                     | 7.375   | 7.440             | AO       | 36,875                        | 147,500                     | .09/28/1999 | .10/01/2009 |
| 029717-AC-9.....     | AMERICAN STANDARD INC.              |       |   |   |           | .2FE             | 1,993,000   | 104.3800                       | 2,067,600  | 2,000,000 | 1,967,240                              | 13,880                                    |                                          |                                                           |                                     | 7.375   | 8.247             | FA       | 61,458                        | 147,500                     | .02/01/2008 | .05/21/2011 |
| 03073E-AC-9.....     | AMERISOURCE CORP.                   |       |   |   |           | .2FE             | 124,375     | 100.0000                       | 125,000    | 125,000   | 124,397                                | 22                                        |                                          |                                                           |                                     | 5.625   | 5.713             | MS       | 2,090                         |                             | .09/08/2005 | .09/15/2012 |
| 03073E-AE-5.....     | AMERISOURCE CORP.                   |       |   |   |           | .2FE             | 331,838     | 100.8750                       | 337,931    | 335,000   | 337,894                                | 56                                        |                                          |                                                           |                                     | 5.875   | 6.002             | MS       | 5,850                         |                             | .10/25/2005 | .09/15/2015 |
| 032166-AQ-3.....     | AMSouth BANK NA                     |       |   |   |           | .HFE             | 5,528,770   | 98.3580                        | 5,409,690  | 5,500,000 | 5,524,345                              | (2,725)                                   |                                          |                                                           |                                     | 4.860   | 4.777             | AO       | 66,688                        | 266,750                     | .10/29/2004 | .04/01/2013 |
| 032479-AC-1.....     | ANADARKO FINANCE                    |       |   |   |           | .2FE             | 5,405,007   | 108.1930                       | 5,517,858  | 5,500,000 | 5,312,975                              | (34,667)                                  |                                          |                                                           |                                     | 6.750   | 5.805             | MM       | 57,375                        | 344,250                     | .03/04/2003 | .05/01/2011 |
| 03939K-AB-6.....     | ARCH WESTERN FINANCE LLC            |       |   |   | 1         | .3FE             | 203,133     | 101.8800                       | 203,750    | 200,000   | 202,690                                | (396)                                     |                                          |                                                           |                                     | 6.750   | 7.742             | JJ       | 6,750                         | 27,742                      | .10/22/2004 | .07/01/2011 |
| 039580-AA-6.....     | ARCHSTONE-SMITH OPERATING TRUS      |       |   |   |           | .2FE             | 1,998,700   | 106.3860                       | 2,127,720  | 2,000,000 | 1,999,109                              | 115                                       |                                          |                                                           |                                     | 6.500   | 6.500             | FA       | 49,111                        | 130,000                     | .02/12/2002 | .02/15/2012 |
| 045184-AA-6.....     | ASIF GLOBAL FINANCING XIX           |       |   |   |           | .2FE             | 4,105,410   | 101.6050                       | 4,064,208  | 4,000,000 | 4,094,522                              | (8,380)                                   |                                          |                                                           |                                     | 5.625   | 5.280             | FA       | 85,000                        | 233,125                     | .08/27/2004 | .08/15/2014 |
| 05349E-AE-9.....     | AYALONBAY COMMUNITIES INC.          |       |   |   |           | .HFE             | 1,936,460   | 99.0430                        | 1,980,860  | 2,000,000 | 1,949,809                              | 5,734                                     |                                          |                                                           |                                     | 4.900   | 5.332             | JJ       | 44,644                        | 98,000                      | .08/01/2003 | .01/17/2013 |
| 05349E-AE-9.....     | AYALONBAY COMMUNITIES INC.          |       |   |   |           | .2FE             | 1,982,980   | 106.4280                       | 2,128,560  | 2,000,000 | 1,988,974                              | 1,539                                     |                                          |                                                           |                                     | 6.625   | 6.743             | MS       | 39,014                        | 132,500                     | .09/05/2001 | .09/15/2011 |
| 055395-AA-5.....     | BGP CRYSTAL US HOLDINGS CORP.       |       |   |   | 1         | .4FE             | 327,388     | 111.2500                       | 361,563    | 325,000   | 327,289                                | (98)                                      |                                          |                                                           |                                     | 9.625   | 9.476             | JD       | 1,390                         | 31,281                      | .04/13/2005 | .06/15/2012 |
| 055666-AA-7.....     | BNP PARIBAS INVESTMENT SERVICE 144A |       |   |   |           | .HFE             | 3,054,480   | 99.4450                        | 3,044,650  | 3,000,000 | 3,044,650                              | (3,840)                                   |                                          |                                                           |                                     | 5.125   | 4.919             | JJ       | 70,896                        | 153,750                     | .04/03/2003 | .01/15/2015 |
| 064057-AF-3.....     | BALL CORP.                          |       |   |   | 1         | .3FE             | 1,003,254   | 102.2500                       | 1,022,500  | 1,000,000 | 1,002,062                              | (670)                                     |                                          |                                                           |                                     | 6.875   | 6.791             | JD       | 3,056                         | 68,750                      | .12/15/2010 | .12/15/2010 |
| 060505-AD-6.....     | BANK OF AMERICA CORP.               |       |   |   |           | .HFE             | 1,200,590   | 110.4290                       | 1,104,290  | 1,000,000 | 1,125,641                              | (27,215)                                  |                                          |                                                           |                                     | 7.800   | 4.431             | FA       | 29,467                        | 78,000                      | .02/13/2003 | .02/15/2010 |
| 060505-AR-5.....     | BANK OF AMERICA CORP.               |       |   |   |           | .HFE             | 3,018,105   | 99.3050                        | 2,979,159  | 3,000,000 | 3,013,108                              | (1,622)                                   |                                          |                                                           |                                     | 4.875   | 4.798             | MS       | 43,063                        | 146,250                     | .10/01/2002 | .09/15/2012 |
| 060505-AA-2.....     | BANK OF AMERICA CORP.               |       |   |   |           | .HFE             | 1,980,800   | 99.0140                        | 1,980,280  | 2,000,000 | 1,991,534                              | 983                                       |                                          |                                                           |                                     | 4.875   | 4.947             | JJ       | 44,958                        | 97,500                      | .01/16/2003 | .01/15/2013 |
| 060505-BF-0.....     | BANK OF AMERICA CORP.               |       |   |   |           | .HFE             | 994,000     | 97.5610                        | 975,611    | 1,000,000 | 995,629                                | 779                                       |                                          |                                                           |                                     | 4.375   | 4.475             | JD       | 3,646                         | 43,750                      | .11/13/2003 | .12/01/2010 |
| 064057-BA-9.....     | BANK OF NEW YORK CO INC.            |       |   |   |           | .HFE             | 4,153,920   | 106.9770                       | 4,279,064  | 4,000,000 | 4,108,171                              | (13,973)                                  |                                          |                                                           |                                     | 6.375   | 5.852             | AO       | 63,750                        | 255,000                     | .06/06/2002 | .04/01/2012 |
| 08423A-AQ-6.....     | BANK ONE CORPORATION                |       |   |   |           | .HFE             | 6,447,890   | 103.8320                       | 6,229,920  | 6,000,000 | 6,358,128                              | (48,691)                                  |                                          |                                                           |                                     | 5.900   | 4.724             | MM       | 45,233                        | 354,000                     | .03/02/2005 | .11/15/2011 |
| 066050-CV-5.....     | BANK OF AMERICA CORP.               |       |   |   |           | .HFE             | 1,096,120   | 102.7070                       | 1,021,073  | 1,000,000 | 1,052,681                              | (15,527)                                  |                                          |                                                           |                                     | 5.875   | 4.061             | FA       | 22,194                        | 59,750                      | .01/31/2003 | .02/15/2009 |
| 075560-AU-4.....     | BEACER HOMES USA INC.               |       |   |   | 1         | .3FE             | 1,281,000   | 95.1250                        | 1,189,063  | 1,250,000 | 1,275,756                              | (3,548)                                   |                                          |                                                           |                                     | 6.500   | 6.077             | MM       | 10,382                        | 81,250                      | .11/23/2004 | .11/15/2011 |
| 079657-AG-3.....     | BELLSOUTH CAP FUNDING               |       |   |   |           | .HFE             | 3,293,712   | 109.4110                       | 3,282,315  | 3,000,000 | 3,161,244                              | (33,340)                                  |                                          |                                                           |                                     | 7.750   | 6.250             | FA       | 87,833                        | 232,500                     | .08/02/2001 | .02/15/2010 |
| 079860-AB-8.....     | BELLSOUTH CORP.                     |       |   |   |           | .HFE             | 1,993,960   | 103.9540                       | 2,079,086  | 2,000,000 | 1,996,039                              | 557                                       |                                          |                                                           |                                     | 6.000   | 6.041             | AO       | 25,333                        | 120,000                     | .10/22/2001 | .10/15/2011 |
| 08172M-HB-5.....     | BENEFICIAL CORP.                    |       |   |   |           | .HFE             | 2,953,590   | 102.0430                       | 3,081,278  | 3,000,000 | 2,989,553                              | 5,570                                     |                                          |                                                           |                                     | 6.600   | 6.819             | JD       | 8,800                         | 198,000                     | .11/12/1997 | .10/09/2007 |
| 08466A-AD-3.....     | BERKSHIRE HATHAWAY                  |       |   |   |           | .HFE             | 2,980,767   | 97.5410                        | 2,926,218  | 3,000,000 | 2,983,227                              | 1,745                                     |                                          |                                                           |                                     | 4.625   | 4.712             | AO       | 29,292                        | 138,750                     | .09/01/2004 | .10/15/2013 |
| 097023-AT-2.....     | BOEING COMPANY                      |       |   |   |           | .HFE             | 2,993,725   | 100.8950                       | 3,026,850  | 3,000,000 | 2,995,234                              | 540                                       |                                          |                                                           |                                     | 5.125   | 5.152             | FA       | 58,083                        | 153,750                     | .02/06/2003 | .02/15/2013 |
| 097383-AW-3.....     | BOFFICEMAX INC BOISE CASCADE        |       |   |   | 1         | .3FE             | 1,143,300   | 98.2500                        | 1,056,188  | 1,050,000 | 1,129,651                              | (7,661)                                   |                                          |                                                           |                                     | 7.000   | 5.963             | MM       | 12,542                        | 75,250                      | .04/20/2004 | .11/01/2011 |
| 097395-AG-2.....     | BOISE CASCADE LLC                   |       |   |   | 1         | .4FE             | 964,969     | 97.5000                        | 926,250    | 950,000   | 962,239                                | (2,730)                                   |                                          |                                                           |                                     | 7.025   | 5.721             | JA/AO    | 14,431                        | 15,717                      | .07/27/2005 | .10/12/2007 |
| 097395-AH-0.....     | BOISE CASCADE LLC                   |       |   |   | 1         | .4FE             | 262,530     | 93.2500                        | 233,125    | 250,000   | 261,962                                | (568)                                     |                                          |                                                           |                                     | 7.125   | 6.249             | AO       | 3,760                         | 8,906                       | .07/27/2005 | .10/15/2012 |
| 10138M-AB-1.....     | BOTTLING GROUP LLC                  |       |   |   |           | .HFE             | 2,970,740   | 98.5940                        | 2,957,817  | 3,000,000 | 2,974,934                              | 3,018                                     |                                          |                                                           |                                     | 4.625   | 4.769             | MM       | 17,729                        | 138,750                     | .09/01/2004 | .11/15/2012 |
| 10330A-BD-2.....     | BOYD GAMING CORP.                   |       |   |   | 1         | .4FE             | 993,146     | 99.2500                        | 992,500    | 1,000,000 | 993,424                                | (13)                                      |                                          |                                                           |                                     | 6.750   | 6.795             | AO       | 14,250                        | 87,500                      | .10/12/2004 | .04/15/2012 |
| 12189P-AH-5.....     | BURLINGTON NORTHERN AND SANTA       |       |   |   | 2         | .HFE             | 2,768,850   | 115.5710                       | 3,199,987  | 2,768,850 | 2,768,850                              |                                           |                                          |                                                           |                                     | 7.908   | 7.899             | JJ       | 100,965                       | 218,961                     | .09/19/2000 | .01/15/2020 |
| 12189T-AW-4.....     | BURLINGTON NORTHERN SANTA FE C      |       |   |   |           | .2FE             | 2,994,690   | 98.0330                        | 2,940,981  | 3,000,000 | 2,995,443                              | 753                                       |                                          |                                                           |                                     | 4.875   | 4.896             | JJ       | 67,437                        | 93,844                      | .11/22/2004 | .01/15/2015 |
| 12630A-AP-9.....     | CSC HOLDINGS INC.                   |       |   |   |           | .4FE             | 1,003,455   | 99.5000                        | 995,000    | 1,000,000 | 1,002,254                              | (339)                                     |                                          |                                                           |                                     | 7.625   | 7.572             | AO       | 19,063                        | 76,250                      | .09/22/2003 | .04/01/2011 |
| 12630A-AQ-7.....     | CSC HOLDINGS INC.                   |       |   |   |           | .4FE             | 256,875     | 94.6250                        | 236,563    | 250,000   | 256,325                                | (524)                                     |                                          |                                                           |                                     | 7.000   | 6.                |          |                               |                             |             |             |

SCHEDULE D - PART 1

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

| 1                    |                                |     | 2 |   | Codes |                  |             | 7                              |            | Fair Value |                              | 10 | Change in Book Adjusted Carrying Value |    |         |       | Interest |    |         |         | Dates      |            |
|----------------------|--------------------------------|-----|---|---|-------|------------------|-------------|--------------------------------|------------|------------|------------------------------|----|----------------------------------------|----|---------|-------|----------|----|---------|---------|------------|------------|
| CUSIP Identification | Description                    | * 3 | 4 | 5 | 6     | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/Adjusted Carrying Value | 12 | 13                                     | 14 | 15      | 16    | 17       | 18 | 19      | 20      | Acquired   | Maturity   |
| 171340-AF-8          | CHURCH & DWIGHT                |     |   | 1 | 4FE   |                  | 1,011,563   | 98.5000                        | 985,000    | 1,000,000  | 1,010,657                    |    | (907)                                  |    |         | 6,000 | 5,750    | J0 | 2,667   | 30,000  | 06/28/2005 | 12/15/2010 |
| 171767-BI-2          | CINCINNATI BELL                |     |   | 1 | 4FE   |                  | 582,648     | 104,0000                       | 598,000    | 575,000    | 575,000                      |    | (925)                                  |    |         | 7,250 | 7,000    | J1 | 19,223  | 41,688  | 09/01/2004 | 07/15/2011 |
| 172681-AF-3          | CINGULAR WIRELESS LLC          |     |   |   | 4FE   |                  | 5,027,855   | 107,0080                       | 5,350,400  | 5,000,000  | 5,018,462                    |    | (2,504)                                |    |         | 6,500 | 6,500    | J1 | 14,444  | 325,000 | 12/07/2001 | 12/15/2011 |
| 172909-AG-8          | MANDALAY RESORT GROUP          |     |   |   | 3FE   |                  | 1,496,715   | 100,0000                       | 1,500,000  | 1,500,000  | 1,499,964                    |    | 426                                    |    |         | 6,450 | 6,480    | FA | 40,313  | 96,750  | 01/31/1996 | 02/01/2006 |
| 172967-BP-5          | CITIGROUP INC                  |     |   |   | 3FE   |                  | 9,638,555   | 103,5290                       | 9,317,610  | 9,000,000  | 9,480,642                    |    | (60,671)                               |    |         | 5,625 | 4,678    | FA | 174,375 | 508,250 | 06/26/2003 | 08/27/2012 |
| 178566-AB-1          | CITY NATIONAL CORP             |     |   |   | 4FE   |                  | 3,972,510   | 99,4150                        | 3,976,608  | 4,000,000  | 3,979,053                    |    | 2,373                                  |    |         | 5,125 | 5,214    | FA | 77,444  | 205,000 | 02/12/2003 | 02/15/2013 |
| 191219-BJ-2          | COCOA-COLA ENTERPRISES INC     |     |   |   | 4FE   |                  | 2,990,490   | 106,4760                       | 3,194,271  | 3,000,000  | 2,993,958                    |    | 875                                    |    |         | 6,125 | 6,168    | FA | 69,417  | 183,750 | 08/09/2001 | 08/15/2011 |
| 191767-AL-1          | HCA INC                        |     |   |   | 3FE   |                  | 156,000     | 102,0250                       | 153,038    | 150,000    | 151,883                      |    | (1,164)                                |    |         | 7,000 | 6,111    | J1 | 5,250   | 10,500  | 12/15/2002 | 07/01/2007 |
| 20030N-AD-3          | COMCAST CORP                   |     |   |   | 2FE   |                  | 2,111,520   | 100,5720                       | 2,011,440  | 2,000,000  | 2,095,286                    |    | (15,818)                               |    |         | 5,500 | 4,464    | MS | 32,389  | 110,000 | 12/16/2004 | 03/15/2011 |
| 203668-AD-0          | COMMUNITY HEALTH SYSTEMS INC   |     |   | 1 | 4FE   |                  | 909,655     | 97,3750                        | 876,375    | 900,000    | 908,708                      |    | (947)                                  |    |         | 6,500 | 6,270    | J0 | 2,600   | 58,338  | 04/15/2005 | 12/15/2010 |
| 205887-BA-9          | CONAGRA FOODS INC              |     |   |   | 2FE   |                  | 1,988,960   | 106,5170                       | 2,130,348  | 2,000,000  | 1,999,345                    |    | 91                                     |    |         | 6,750 | 6,757    | MS | 39,750  | 135,000 | 09/05/2001 | 09/15/2011 |
| 208250-AB-0          | CONOCO FUNDING CO              |     |   |   | 4FE   |                  | 2,266,760   | 107,1480                       | 2,142,954  | 2,000,000  | 2,193,294                    |    | (28,703)                               |    |         | 6,350 | 4,438    | AO | 26,811  | 121,000 | 05/01/2003 | 10/15/2011 |
| 221643-AB-5          | COTT BEVERAGES INC 144A        |     |   | 1 | 4FE   |                  | 1,029,375   | 102,5000                       | 1,025,000  | 1,000,000  | 1,019,055                    |    | (5,766)                                |    |         | 8,000 | 7,259    | J0 | 3,556   | 80,000  | 11/12/2003 | 12/15/2006 |
| 22238H-AG-5          | COUNTRYWIDE FINANCIAL CORP     |     |   |   | 4FE   |                  | 2,980,230   | 97,0680                        | 2,912,043  | 3,000,000  | 2,982,186                    |    | 1,956                                  |    |         | 4,500 | 4,649    | J0 | 6,000   | 68,250  | 06/10/2005 | 06/15/2010 |
| 22541L-AB-9          | CREDIT SUISSE FIRST BOSTON USA |     |   |   | 4FE   |                  | 3,332,756   | 105,1650                       | 3,523,028  | 3,350,000  | 3,340,836                    |    | 1,199                                  |    |         | 6,125 | 6,180    | MM | 26,218  | 205,188 | 05/05/2004 | 11/15/2011 |
| 22541L-AC-7          | CREDIT SUISSE FIRST BOSTON USA |     |   |   | 4FE   |                  | 1,989,940   | 106,9780                       | 2,139,558  | 2,000,000  | 1,999,308                    |    | 91                                     |    |         | 6,500 | 6,507    | J1 | 59,944  | 130,000 | 01/09/2002 | 01/15/2012 |
| 228188-NA-6          | CROWN AMERICAS INC             |     |   | 1 | 4FE   |                  | 391,000     | 103,7500                       | 404,625    | 390,000    | 390,987                      |    | (13)                                   |    |         | 7,625 | 7,571    | MM | 3,952   | 11,217  | 11/21/2005 | 11/15/2011 |
| 228188-AC-2          | CROWN AMERICAS INC             |     |   | 1 | 4FE   |                  | 210,637     | 103,5000                       | 212,175    | 205,000    | 210,612                      |    | (26)                                   |    |         | 7,750 | 7,286    | MM | 1,898   | 1,700   | 12/08/2005 | 11/15/2011 |
| 23330X-AE-0          | DRS TECHNOLOGIES INC           |     |   | 1 | 4FE   |                  | 1,022,180   | 95,6250                        | 956,250    | 1,000,000  | 1,019,213                    |    | (1,846)                                |    |         | 6,875 | 6,472    | MM | 11,458  | 60,156  | 06/29/2005 | 11/01/2011 |
| 23331A-AD-1          | HORTON D R INC                 |     |   |   | 2FE   |                  | 1,989,140   | 106,3750                       | 2,127,500  | 2,000,000  | 1,995,688                    |    | 1,188                                  |    |         | 8,000 | 8,080    | FA | 66,667  | 160,000 | 02/01/1999 | 02/01/2009 |
| 23331A-AX-7          | HORTON D R INC                 |     |   |   | 2FE   |                  | 1,508,000   | 96,6250                        | 1,463,889  | 1,515,000  | 1,508,360                    |    | 360                                    |    |         | 5,375 | 5,456    | J0 | 3,619   | 35,739  | 07/29/2005 | 06/15/2012 |
| 238335-AP-2          | DAIMLERCHRYSLER NA HDQ         |     |   |   | 2FE   |                  | 3,216,751   | 109,0770                       | 3,272,310  | 3,000,000  | 3,132,443                    |    | (21,406)                               |    |         | 6,704 | 6,704    | J1 | 105,271 | 232,500 | 08/02/2001 | 01/18/2011 |
| 238335-AM-7          | DAIMLERCHRYSLER NA HDQ         |     |   |   | 2FE   |                  | 749,760     | 104,5330                       | 783,988    | 750,000    | 749,816                      |    | 17                                     |    |         | 6,500 | 6,504    | MM | 6,229   | 46,750  | 10/30/2003 | 01/15/2013 |
| 23918K-AE-8          | DAVITA INC                     |     |   | 1 | 4FE   |                  | 450,921     | 101,7500                       | 457,875    | 450,000    | 450,878                      |    | (43)                                   |    |         | 6,625 | 6,577    | MS | 8,778   | 14,327  | 09/12/2005 | 03/15/2013 |
| 242417-BK-0          | DEERE CREDIT INC               |     |   |   | 4FE   |                  | 2,965,080   | 100,2140                       | 3,006,420  | 3,000,000  | 2,996,312                    |    | 425                                    |    |         | 5,100 | 5,121    | J1 | 70,550  | 153,000 | 01/07/2003 | 01/15/2013 |
| 245217-AM-6          | DEL MONTE CORPORATION          |     |   | 1 | 4FE   |                  | 1,017,894   | 106,2500                       | 1,062,500  | 1,000,000  | 1,012,410                    |    | (1,953)                                |    |         | 8,625 | 8,314    | J0 | 3,833   | 86,250  | 12/13/2002 | 12/15/2010 |
| 248230-AE-8          | DENBURY RESOURCES INC          |     |   | 1 | 4FE   |                  | 555,050     | 101,5000                       | 548,100    | 540,000    | 552,668                      |    | (1,766)                                |    |         | 5,900 | 6,959    | AO | 10,125  | 37,500  | 11/15/2005 | 04/01/2011 |
| 2515EO-AA-7          | DEUTSCHE BANK FINANCIAL LLC    |     |   |   | 4FE   |                  | 3,026,856   | 101,4740                       | 3,044,229  | 3,000,000  | 3,021,253                    |    | (1,757)                                |    |         | 5,375 | 5,275    | FA | 58,229  | 161,250 | 02/25/2003 | 03/02/2015 |
| 25179S-AC-4          | DEVON FINANCING CORP           |     |   |   | 2FE   |                  | 3,307,088   | 109,3840                       | 3,281,505  | 3,000,000  | 3,242,798                    |    | (35,430)                               |    |         | 6,875 | 5,225    | MS | 52,135  | 206,250 | 05/07/2004 | 09/30/2011 |
| 252126-AD-9          | DEX MEDIA WEST                 |     |   | 1 | 4FE   |                  | 997,850     | 104,7500                       | 1,005,600  | 960,000    | 988,138                      |    | (6,603)                                |    |         | 8,500 | 7,554    | FA | 30,827  | 81,600  | 06/24/2004 | 08/15/2009 |
| 252126-AL-6          | DEX MEDIA WEST                 |     |   | 1 | 4FE   |                  | 250,000     | 100,6250                       | 251,563    | 250,000    | 250,000                      |    |                                        |    |         | 5,875 | 5,875    | MM | 1,877   | 14,320  | 03/15/2005 | 11/15/2011 |
| 25469H-AB-1          | DIRECT TV 144A                 |     |   | 1 | 3FE   |                  | 774,112     | 108,0000                       | 799,200    | 740,000    | 763,902                      |    | (4,683)                                |    |         | 8,375 | 7,470    | MS | 18,248  | 61,975  | 11/05/2003 | 03/15/2008 |
| 25468P-BX-3          | DISNEY COMPANY - THE WALT      |     |   |   | 2FE   |                  | 2,893,430   | 105,9350                       | 3,178,050  | 3,000,000  | 2,995,482                    |    | 581                                    |    |         | 6,375 | 6,405    | MS | 63,750  | 191,250 | 02/21/2002 | 03/01/2012 |
| 257687-AM-3          | DONNELLEY - RR & SONS          |     |   |   | 2FE   |                  | 4,005,009   | 93,3670                        | 3,734,668  | 4,000,000  | 4,004,614                    |    | (402)                                  |    |         | 4,950 | 4,933    | AO | 49,500  | 198,000 | 10/15/2004 | 04/01/2014 |
| 260543-BJ-6          | DOW CHEMICAL                   |     |   |   | 4FE   |                  | 1,031,800   | 104,7120                       | 1,047,117  | 1,000,000  | 1,022,278                    |    | (3,692)                                |    |         | 6,125 | 5,615    | FA | 25,521  | 61,250  | 04/03/2003 | 02/01/2011 |
| 260543-BR-3          | DOW CHEMICAL                   |     |   |   | 4FE   |                  | 1,068,050   | 104,8190                       | 1,048,190  | 1,000,000  | 1,065,812                    |    | (8,067)                                |    |         | 6,000 | 4,845    | AO | 15,000  | 60,000  | 05/15/2003 | 10/01/2012 |
| 26439K-AF-3          | DUKE CAPITAL CORP              |     |   |   | 2FE   |                  | 3,000,810   | 107,6760                       | 3,230,280  | 3,000,000  | 3,000,390                    |    | (87)                                   |    |         | 7,500 | 7,496    | AO | 56,250  | 225,000 | 09/23/1999 | 10/01/2009 |
| 268766-BU-5          | EOP OPERATING LP               |     |   |   | 2FE   |                  | 2,258,700   | 107,0340                       | 2,140,686  | 2,000,000  | 2,194,378                    |    | (29,802)                               |    |         | 7,000 | 6,556    | J1 | 64,556  | 140,000 | 10/03/2003 | 07/15/2011 |
| 26884A-AO-6          | ERP OPERATING LP               |     |   |   | 4FE   |                  | 1,978,510   | 99,3090                        | 1,986,188  | 2,000,000  | 1,983,397                    |    | 1,826                                  |    |         | 5,200 | 5,339    | AO | 26,000  | 104,000 | 03/21/2003 | 04/01/2013 |
| 278766-AN-8          | ECHOSTAR DBS CORP              |     |   |   | 3FE   |                  | 1,257,096   | 98,0000                        | 1,225,000  | 1,250,000  | 1,254,713                    |    | (1,569)                                |    |         | 5,750 | 5,599    | AO | 17,969  | 71,875  | 06/02/2004 | 10/01/2008 |
| 278766-AG-1          | ECHOSTAR DBS CORP              |     |   |   | 3FE   |                  | 250,000     | 96,2500                        | 240,625    | 250,000    | 250,000                      |    |                                        |    |         | 6,375 | 6,375    | AO | 3,984   | 15,937  | 06/02/2004 | 10/01/2011 |
| 2791531-AB-7         | EMVIS COMMUNICATIONS CORP      |     |   | 1 | 4FE   |                  | 1,005,432   | 99,3750                        | 993,750    | 1,000,000  | 1,004,427                    |    | (839)                                  |    |         | 6,875 | 6,767    | MM | 8,785   | 66,750  | 08/09/2004 | 05/15/2010 |
| 29255H-AD-2          | ENCORE ACQUISITION CO          |     |   | 1 | 4FE   |                  | 826,700     | 95,0000                        | 831,734    | 875,000    | 831,734                      |    | 3,726                                  |    |         | 6,250 | 7,047    | AO | 11,545  | 54,688  | 08/30/2004 | 04/15/2014 |
| 29268P-DH-2          | ENERGIZER HOLDINGS INC (PVT    |     |   |   | 2     |                  | 2,000,000   | 93,9840                        | 1,879,683  | 2,000,000  | 2,000,000                    |    |                                        |    |         | 4,250 | 4,250    | J0 | 42,736  | 42,500  | 06/25/2003 | 06/30/2013 |
| 293561-DH-0          | ONEOK INC                      |     |   |   | 2     |                  | 27,309      | 103,4940                       | 28,263     | 27,309     | 27,309                       |    |                                        |    |         | 9,820 | 9,820    | MM | 268     | 2,682   | 11/22/1991 | 11/25/2006 |
| 29444N-AD-4          | EOUSTAR CHEMICALS LP           |     |   |   | 4FE   |                  | 781,875     | 105,2500                       | 789,375    | 750,000    | 773,159                      |    | (6,349)                                |    |         | 8,750 | 7,620    | FA | 24,792  | 65,625  | 08/04/2004 | 02/15/2009 |
| 301986-AB-9          | EXECUTIVE RISK INC             |     |   |   | 4FE   |                  | 2,490,275   | 103,8670                       | 2,596,665  | 2,500,000  | 2,497,533                    |    | 1,137                                  |    |         | 7,125 | 7,180    | J0 | 7,917   | 178,125 | 12/09/1997 | 12/15/2007 |
| 31331F-AE-1          | FEDERAL EXPRESS CORP           |     |   | 2 | 2FE   |                  | 760,678     | 102,8380                       | 782,266    | 760,678    | 760,678                      |    |                                        |    |         | 7,150 | 7,152    | MS | 14,050  | 54,388  | 12/14/1993 | 09/28/2012 |
| 31410H-AI-8          | FEDERATED DEPT STORE           |     |   |   | 2FE   |                  | 1,994,740   | 103,7660                       | 2,075,320  | 2,000,000  | 1,997,736                    |    | 753                                    |    |         | 6,625 | 6,625    | MS | 44,167  | 132,500 | 08/17/2001 | 09/01/2008 |
| 316770-AB-5          | FIFTH THIRD BANCORP            |     |   |   | 4FE   |                  | 3,000,660   | 96,5440                        | 2,896,320  | 3,000,000  | 3,000,370                    |    | (136)                                  |    |         | 3,375 | 3,370    | FA | 38,250  | 101,250 | 07/23/2003 | 08/15/2008 |
| 324477-DH-2          | ONEOK INC                      |     |   |   | 2     |                  | 658,815     | 103,4940                       | 681,832    | 658,815    | 658,815                      |    |                                        |    |         | 9,820 | 9,820    | MM | 6,470   | 64,686  | 11/22/1991 | 11/25/2006 |
| 33738K-AB-1          | WACHOVIA BANK                  |     |   |   | 4FE   |                  | 6,055,300   | 112,2430                       | 5,612,155  | 5,000,000  | 5,666,367                    |    | (126,518)                              |    |         | 7,800 | 4,573    | FA | 144,083 | 390,000 | 02/02/2002 | 08/18/2010 |
| 340332-BA-2          | FISHER SCIENTIFIC INTL INC     |     |   | 1 | 3FE   |                  | 256,600     | 100,0000                       | 255,000    | 255,000    | 256,631                      |    | (69)                                   |    |         | 6,125 | 6,024    | J1 | 7,202   | 89,000  | 10/02/2005 | 07/01/2013 |
| 345397-1Z-6          | FORD MOTOR CREDIT CO           |     |   |   | 2FE   |                  | 2,562,180   | 85,4060                        | 2,562,180  | 3,000,000  | 2,562,180                    |    | (12,590)                               |    | 585,433 | 7,000 | 6,200    | J1 | 52,500  | 210,000 | 01/29/2004 | 10/01/2    |

SCHEDULE D - PART 1

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

| 1                    |                                 | 2   |                 | Codes       |                    | 6           |                                | 7          |              | Fair Value   |           | 10                           |                                              | 11                                          |                                                              | Change in Book Adjusted Carrying Value        |            |                      |             |                                  | Interest                       |             |             |  | Dates |  |
|----------------------|---------------------------------|-----|-----------------|-------------|--------------------|-------------|--------------------------------|------------|--------------|--------------|-----------|------------------------------|----------------------------------------------|---------------------------------------------|--------------------------------------------------------------|-----------------------------------------------|------------|----------------------|-------------|----------------------------------|--------------------------------|-------------|-------------|--|-------|--|
| CUSIP Identification | Description                     | * 3 | 4 F o r e i g n | 5 Bond CHAR | 6 NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | 8 Fair Value | 9 Fair Value | Par Value | Book/Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization)/ Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change in B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 How Paid | 19 Admitted Amount Due & Accrued | 20 Gross Amt. Rec. During Year | 21 Acquired | 22 Maturity |  |       |  |
| 36904-AV-9           | GENERAL ELECTRIC COMPANY        |     |                 |             | 1FE                | 2,994,120   | 99.8600                        | 2,995,800  |              |              | 3,000,000 | 2,995,566                    |                                              | .510                                        |                                                              |                                               | 5.000      | 5.025                | FA          | 62,500                           | 150,000                        | 01/27/2003  | 02/01/2013  |  |       |  |
| 36926-ZY-3           | GENERAL ELECTRIC CAP CORP.      |     |                 |             | 1FE                | 4,984,550   | 102.2630                       | 5,113,150  |              |              | 5,000,000 | 4,988,740                    |                                              | 1,279                                       |                                                              |                                               | 5.450      | 5.489                | JJ          | 125,653                          | 272,500                        | 12/03/2002  | 01/15/2013  |  |       |  |
| 37033A-AS-3          | GENERAL MILLS                   |     |                 |             | 2FE                | 4,485,060   | 104.4920                       | 4,489,774  |              |              | 4,500,000 | 4,489,774                    |                                              | 1,344                                       |                                                              |                                               | 6.000      | 6.045                | FA          | 102,000                          | 270,000                        | 02/13/2002  | 02/15/2012  |  |       |  |
| 370425-RX-0          | GENERAL MOTORS ACCEPTANCE CORP. |     |                 |             | 3FE                | 996,990     | 91.1950                        | 911,945    |              |              | 1,000,000 | 998,046                      |                                              | .271                                        |                                                              |                                               | 8.675      | 6.917                | MS          | 20,243                           | 68,750                         | 09/05/2001  | 09/15/2011  |  |       |  |
| 370456-AB-9          | GENERAL MOTORS CORPORATION      | 2   |                 |             | 4FE                | 161,073     | 80.6590                        | 161,073    |              |              | 199,697   | 161,073                      |                                              | (.25)                                       | 40,632                                                       |                                               | 8.950      | 8.497                | JJ          | 8,887                            | 17,873                         | 05/21/1992  | 07/02/2008  |  |       |  |
| 373200-AJ-3          | GEORGIA GULF CORP               | 1   |                 |             | 3FE                | 824,586     | 102.6250                       | 821,000    |              |              | 800,000   | 821,522                      |                                              | (2,781)                                     |                                                              |                                               | 7.125      | 6.564                | JD          | 2,533                            | 57,000                         | 11/26/2005  | 12/15/2009  |  |       |  |
| 374689-AA-5          | GIBALTRAR INDUSTRIES            |     |                 |             | 4FE                | 59,925      | 100.0000                       | 60,000     |              |              | 60,000    | 59,925                       |                                              | 8,019                                       |                                                              |                                               | 8.000      | 8.019                | JD          | 307                              | 11,231                         | 01/23/2005  | 12/01/2015  |  |       |  |
| 381317-AQ-9          | GOLDEN WEST FIN.                | 1   |                 |             | 1FE                | 420,185     | 98.0270                        | 416,616    |              |              | 425,000   | 421,183                      |                                              | .467                                        |                                                              |                                               | 4.750      | 4.908                | AO          | 5,047                            | 20,188                         | 10/30/2003  | 10/01/2012  |  |       |  |
| 381416-AZ-7          | GOLDMAN SACHS                   |     |                 |             | 1FE                | 3,052,680   | 107.7270                       | 3,231,816  |              |              | 3,000,000 | 3,032,200                    |                                              | (5,228)                                     |                                                              |                                               | 6.875      | 6.821                | JJ          | 95,104                           | 206,250                        | 08/02/2001  | 01/15/2011  |  |       |  |
| 381416-DO-4          | GOLDMAN SACHS                   |     |                 |             | 1FE                | 2,006,580   | 99.8460                        | 1,996,920  |              |              | 2,000,000 | 2,005,454                    |                                              | (555)                                       |                                                              |                                               | 5.250      | 5.207                | AO          | 22,167                           | 105,000                        | 10/22/2003  | 10/15/2013  |  |       |  |
| 404119-AF-6          | HCA INC.                        |     |                 |             | 3FE                | 804,314     | 100.4990                       | 803,994    |              |              | 800,000   | 803,720                      |                                              | (437)                                       |                                                              |                                               | 6.300      | 6.214                | AO          | 12,600                           | 50,400                         | 12/03/2003  | 10/01/2012  |  |       |  |
| 404719-AA-1          | HCA INC.                        |     |                 |             | 3FE                | 502,180     | 98.7640                        | 493,818    |              |              | 500,000   | 501,762                      |                                              | (374)                                       |                                                              |                                               | 5.399      | 5.292                | JD          | 2,292                            | 28,417                         | 11/18/2004  | 12/01/2009  |  |       |  |
| 406216-AR-2          | HALLIBURTON CO.                 |     |                 |             | 2FE                | 1,040,000   | 102.1360                       | 1,021,360  |              |              | 1,000,000 | 1,036,974                    |                                              | (3,026)                                     |                                                              |                                               | 5.500      | 4.630                | AO          | 11,611                           | 27,500                         | 07/13/1997  | 10/15/2010  |  |       |  |
| 411635-AF-8          | HARCOIT GENERAL INC.            |     |                 |             | 1FE                | 997,820     | 115.8950                       | 1,158,950  |              |              | 1,000,000 | 998,049                      |                                              | .37                                         |                                                              |                                               | 7.200      | 7.218                | FA          | 30,000                           | 72,000                         | 07/31/1997  | 08/01/2027  |  |       |  |
| 413627-AU-4          | HARRAHS OPERATING CO.           |     |                 |             | 2FE                | 4,027,135   | 98.2420                        | 3,929,688  |              |              | 4,000,000 | 4,026,980                    |                                              | (155)                                       |                                                              |                                               | 5.625      | 5.532                | JD          | 18,750                           |                                | 12/05/2005  | 06/01/2015  |  |       |  |
| 414630-CH-8          | BURLINGTON NORTHERN SANTA FE C. | 2   |                 |             | 1                  | 127,108     | 102.5870                       | 130,396    |              |              | 127,108   | 127,108                      |                                              | (1,548)                                     |                                                              |                                               | 9.960      | 9.965                | FA          | 5,275                            | 12,660                         | 12/05/1990  | 08/01/2006  |  |       |  |
| 423074-AH-6          | HEINZ H. J. COMPANY             |     |                 |             | 2FE                | 2,059,580   | 102.7270                       | 2,054,540  |              |              | 2,000,000 | 2,058,032                    |                                              | (1,548)                                     |                                                              |                                               | 6.428      | 5.340                | JD          | 10,713                           |                                | 11/28/2005  | 12/01/2008  |  |       |  |
| 423077-AF-5          | HEINZ H. J. FINANCE CO VAR.     |     |                 |             | 2FE                | 1,149,830   | 102.7220                       | 1,027,217  |              |              | 1,000,000 | 1,111,022                    |                                              | (15,497)                                    |                                                              |                                               | 6.000      | 3.964                | MS          | 17,667                           | 60,000                         | 05/27/2003  | 03/15/2012  |  |       |  |
| 428040-BX-6          | HERTZ CORP.                     | 1   |                 |             | 4FE                | 356,500     | 101.8750                       | 361,656    |              |              | 355,000   | 356,493                      |                                              | (7)                                         |                                                              |                                               | 8.750      | 8.782                | JJ          | 8,875                            |                                | 12/20/2005  | 01/01/2012  |  |       |  |
| 432848-AH-2          | HILTON HOTELS CORP.             |     |                 |             | 2FE                | 125,625     | 103.1650                       | 128,956    |              |              | 125,000   | 125,186                      |                                              | (132)                                       |                                                              |                                               | 7.950      | 7.826                | AO          | 2,098                            | 9,937                          | 03/04/2002  | 04/15/2007  |  |       |  |
| 432848-AR-0          | HILTON HOTELS CORP.             |     |                 |             | 2FE                | 259,375     | 105.0030                       | 262,508    |              |              | 250,000   | 256,350                      |                                              | (1,368)                                     |                                                              |                                               | 7.200      | 6.462                | JD          | 800                              | 18,000                         | 08/27/2003  | 12/15/2009  |  |       |  |
| 432848-AI-6          | HILTON HOTELS CORP.             |     |                 |             | 2FE                | 255,250     | 109.5910                       | 273,977    |              |              | 250,000   | 253,445                      |                                              | (529)                                       |                                                              |                                               | 8.250      | 7.916                | FA          | 7,792                            | 20,625                         | 03/04/2002  | 02/15/2011  |  |       |  |
| 432848-AU-3          | HILTON HOTELS CORP.             |     |                 |             | 2FE                | 436,200     | 104.3820                       | 427,968    |              |              | 410,000   | 424,415                      |                                              | (6,570)                                     |                                                              |                                               | 7.625      | 6.002                | MS          | 3,995                            | 31,262                         | 11/06/2003  | 05/15/2008  |  |       |  |
| 44108E-AS-7          | HOST MARRIOTT L.P. 144A         | 1   |                 |             | 3FE                | 728,625     | 104.0000                       | 728,000    |              |              | 700,000   | 723,713                      |                                              | (3,566)                                     |                                                              |                                               | 7.125      | 6.376                | MS          | 8,313                            | 49,875                         | 11/23/2004  | 11/01/2008  |  |       |  |
| 441812-FF-6          | HOUSEHOLD FINANCE CORP.         |     |                 |             | 1FE                | 4,873,550   | 103.6120                       | 5,180,590  |              |              | 5,000,000 | 4,962,979                    |                                              | 10,479                                      |                                                              |                                               | 6.450      | 6.720                | FA          | 134,375                          | 322,500                        | 01/26/1994  | 02/01/2009  |  |       |  |
| 442488-AS-1          | K HOVANIYAN ENTERPRISES INC.    |     |                 |             | 3FE                | 772,500     | 94.5850                        | 709,385    |              |              | 750,000   | 770,604                      |                                              | (1,697)                                     |                                                              |                                               | 6.375      | 5.974                | JD          | 2,125                            | 47,812                         | 11/01/2004  | 12/15/2014  |  |       |  |
| 442848-AU-6          | K HOVANIYAN ENTERPRISES INC.    |     |                 |             | 3FE                | 250,000     | 94.1110                        | 235,277    |              |              | 250,000   | 250,000                      |                                              | (206)                                       |                                                              |                                               | 6.250      | 6.250                | JJ          | 7,205                            | 40,190                         | 04/19/2005  | 01/15/2015  |  |       |  |
| 45072P-AB-8          | JASIS HEALTHCARE CORP.          | 1   |                 |             | 4FE                | 502,164     | 105.0000                       | 525,000    |              |              | 500,000   | 501,952                      |                                              | (206)                                       |                                                              |                                               | 8.750      | 8.670                | JD          | 1,944                            | 43,750                         | 12/20/2004  | 06/15/2012  |  |       |  |
| 459200-BA-8          | JBK CORP.                       |     |                 |             | 1FE                | 4,990,550   | 99.1940                        | 4,959,675  |              |              | 5,000,000 | 4,918,750                    |                                              | 9,608                                       |                                                              |                                               | 4.750      | 5.031                | MS          | 21,111                           | 237,500                        | 12/02/2002  | 11/29/2012  |  |       |  |
| 46625H-AN-0          | JP MORGAN CHASE & COMPANY       |     |                 |             | 1FE                | 4,497,310   | 107.8760                       | 5,393,800  |              |              | 5,000,000 | 4,998,363                    |                                              | 205                                         |                                                              |                                               | 6.625      | 6.631                | MS          | 97,535                           | 331,250                        | 05/07/2002  | 03/15/2012  |  |       |  |
| 47445H-AB-3          | JF SHEA CO INC.                 |     |                 |             | 2Z                 | 3,000,000   | 97.3690                        | 2,921,055  |              |              | 3,000,000 | 3,000,000                    |                                              |                                             |                                                              |                                               | 6.090      | 6.090                | AO          | 29,942                           |                                | 10/13/2005  | 10/15/2017  |  |       |  |
| 48666K-AH-2          | KB HOME                         |     |                 |             | 3FE                | 1,399,842   | 94.2870                        | 1,433,162  |              |              | 1,320,000 | 1,510,912                    |                                              | .888                                        |                                                              |                                               | 5.750      | 5.844                | FA          | 36,417                           | 86,825                         | 07/15/2005  | 02/01/2014  |  |       |  |
| 48666K-AL-3          | KB HOME                         |     |                 |             | 3FE                | 25,035      | 94.3060                        | 23,577     |              |              | 25,000    | 25,034                       |                                              | (1)                                         |                                                              |                                               | 5.875      | 5.855                | JJ          | 677                              |                                | 07/15/2005  | 01/15/2015  |  |       |  |
| 487838-AS-7          | KELLOGG CO                      |     |                 |             | 2FE                | 5,315,730   | 106.9030                       | 5,345,150  |              |              | 5,000,000 | 5,209,797                    |                                              | (34,358)                                    |                                                              |                                               | 6.600      | 5.651                | AO          | 82,500                           | 330,000                        | 11/12/2002  | 04/01/2011  |  |       |  |
| 489170-AB-6          | KENAMETAL INC.                  |     |                 |             | 2FE                | 498,909     | 108.1420                       | 540,710    |              |              | 500,000   | 499,206                      |                                              | 93                                          |                                                              |                                               | 7.200      | 7.231                | JD          | 1,600                            | 36,000                         | 06/17/2002  | 06/15/2012  |  |       |  |
| 49228R-AE-3          | KERN RIVER FND CORP.            | 2   |                 |             | 1FE                | 1,768,308   | 98.5940                        | 1,743,142  |              |              | 1,768,000 | 1,768,156                    |                                              | (14)                                        |                                                              |                                               | 4.893      | 4.942                | MON         | 7,479                            | 89,199                         | 04/29/2003  | 04/30/2018  |  |       |  |
| 49306C-AE-1          | KEY BANK NATIONAL ASSOCIATION.  |     |                 |             | 1FE                | 2,073,320   | 103.6240                       | 2,072,472  |              |              | 2,000,000 | 2,053,616                    |                                              | (6,624)                                     |                                                              |                                               | 5.700      | 5.216                | FA          | 43,067                           | 114,000                        | 10/24/2002  | 08/15/2012  |  |       |  |
| 494368-AX-1          | KIMBERLY CLARK CORP.            |     |                 |             | 1FE                | 4,993,650   | 101.0470                       | 5,052,350  |              |              | 5,000,000 | 4,994,971                    |                                              | 530                                         |                                                              |                                               | 5.000      | 5.016                | FA          | 94,444                           | 250,000                        | 07/31/2003  | 08/15/2013  |  |       |  |
| 494460-BG-4          | KIMCO REALTY CORP.              |     |                 |             | 2FE                | 5,000,000   | 96.4020                        | 4,820,090  |              |              | 5,000,000 | 5,000,000                    |                                              |                                             |                                                              |                                               | 4.820      | 4.821                | AO          | 60,250                           | 76,986                         | 06/01/2005  | 06/01/2014  |  |       |  |
| 494550-AH-9          | KINDER MORGAN ENERGY PARTNERS.  |     |                 |             | 2FE                | 3,284,760   | 106.5090                       | 3,195,255  |              |              | 3,000,000 | 3,196,157                    |                                              | (31,957)                                    |                                                              |                                               | 6.750      | 5.296                | MS          | 59,625                           | 202,500                        | 01/27/2003  | 03/15/2011  |  |       |  |
| 49455H-AH-4          | KINDER MORGAN FINANCE           |     |                 |             | 2FE                | 1,147,562   | 100.1430                       | 1,151,647  |              |              | 1,150,000 | 1,147,562                    |                                              | </                                          |                                                              |                                               |            |                      |             |                                  |                                |             |             |  |       |  |

SCHEDULE D - PART 1

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

| 1                    |                                 | 2 |   | Codes     |                  |             | 6                              |          | 7         |           | Fair Value                   |    | 10       |    | 11 |    | Change in Book Adjusted Carrying Value |       |    |         | Interest   |            |  |  | Dates |  |
|----------------------|---------------------------------|---|---|-----------|------------------|-------------|--------------------------------|----------|-----------|-----------|------------------------------|----|----------|----|----|----|----------------------------------------|-------|----|---------|------------|------------|--|--|-------|--|
| CUSIP Identification | Description                     | 3 | 4 | 5         | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | 8        | 9         | Par Value | Book/Adjusted Carrying Value | 12 | 13       | 14 | 15 | 16 | 17                                     | 18    | 19 | 20      | 21         | 22         |  |  |       |  |
|                      |                                 | * | F | Bond CHAR |                  |             |                                |          |           |           |                              |    |          |    |    |    |                                        |       |    |         |            |            |  |  |       |  |
| 522910-AJ-5          | M & I MARSHALL & LISLEY BANK    |   |   |           | JFE              | 349,975     | 95.9780                        | 95,9780  | 349,011   | 363,636   | 350,141                      |    | 167      |    |    |    | 2,900                                  | 4,008 | FA | 3,896   | 12/09/2005 | 08/18/2008 |  |  |       |  |
| 52293E-CK-9          | MBNA CORP.                      |   |   |           | 2FE              | 1,998,880   | 99.4130                        | 99,4130  | 1,988,260 | 2,000,000 | 1,998,239                    |    | 598      |    |    |    | 4,625                                  | 4,660 | MS | 27,236  | 09/02/2003 | 09/15/2008 |  |  |       |  |
| 522953-AF-8          | MGM MIRAGE INC.                 |   |   |           | 3FE              | 245,000     | 99.5000                        | 99,5000  | 243,775   | 245,000   | 245,000                      |    |          |    |    |    | 6,000                                  | 6,000 | AO | 14,700  | 10/01/2009 | 10/01/2009 |  |  |       |  |
| 522953-AR-2          | MGM MIRAGE INC.                 |   |   |           | 3FE              | 496,297     | 99.7500                        | 99,7500  | 498,750   | 500,000   | 496,322                      |    | 25       |    |    |    | 6,625                                  | 6,730 | JJ | 17,575  | 12/21/2005 | 07/15/2015 |  |  |       |  |
| 554273-AB-8          | MADERMID INC.                   |   |   | 1         | 3FE              | 598,050     | 105.8750                       | 105,8750 | 592,900   | 560,000   | 581,432                      |    | (6,750)  |    |    |    | 9,125                                  | 7,567 | JJ | 23,563  | 11/24/2003 | 07/15/2006 |  |  |       |  |
| 563571-AF-5          | MANITOWOC CO.                   |   |   | 1         | 4FE              | 1,027,731   | 102.7500                       | 102,7500 | 1,027,500 | 1,000,000 | 1,017,758                    |    | (2,413)  |    |    |    | 7,125                                  | 6,751 | MM | 11,875  | 11/18/2003 | 11/01/2011 |  |  |       |  |
| 564759-AJ-4          | MANUFACTURE & TRADER            |   |   |           | 2FE              | 1,997,600   | 112.6750                       | 112,6750 | 2,253,496 | 2,000,000 | 1,998,607                    |    | 233      |    |    |    | 8,000                                  | 8,018 | AO | 40,000  | 09/28/2000 | 10/01/2010 |  |  |       |  |
| 565849-AA-4          | MARATHON OIL CO.                |   |   |           | 2FE              | 2,999,010   | 105.9040                       | 105,9040 | 3,177,120 | 3,000,000 | 2,999,379                    |    | 80       |    |    |    | 6,125                                  | 6,129 | MS | 54,104  | 02/27/2002 | 03/15/2012 |  |  |       |  |
| 573275-AA-4          | MARTIN MARIETTA CORP.           |   |   |           | 2FE              | 3,468,130   | 113.4900                       | 113,4900 | 3,404,694 | 3,000,000 | 3,370,348                    |    | (40,658) |    |    |    | 7,375                                  | 5,310 | AO | 46,708  | 12/04/2002 | 04/15/2013 |  |  |       |  |
| 574599-AJ-4          | MASCO CORP.                     |   |   |           | 2FE              | 1,062,132   | 101.3040                       | 101,3040 | 1,089,018 | 1,075,000 | 1,065,822                    |    | 1,115    |    |    |    | 5,875                                  | 6,035 | JJ | 29,122  | 06/24/2002 | 07/15/2012 |  |  |       |  |
| 576203-AG-8          | MASSEY ENERGY COMPANY           |   |   | 1         | 4FE              | 245,366     | 100.8750                       | 100,8750 | 247,144   | 245,000   | 245,365                      |    | (12)     |    |    |    | 6,875                                  | 6,845 | JD | 468     | 12/13/2005 | 12/15/2011 |  |  |       |  |
| 577080-AJ-1          | MATTEL INC.                     |   |   |           | 2FE              | 4,944,250   | 100.6040                       | 100,6040 | 5,030,200 | 5,000,000 | 4,997,312                    |    | 6,901    |    |    |    | 7,200                                  | 7,350 | MM | 46,000  | 05/11/1995 | 05/16/2006 |  |  |       |  |
| 584401-AH-7          | MED JANE GROUP INC.             |   |   |           | 2FE              | 4,992,450   | 101.3670                       | 101,3670 | 5,068,370 | 5,000,000 | 4,998,923                    |    | 964      |    |    |    | 7,300                                  | 7,322 | JJ | 168,306 | 01/16/1997 | 01/15/2007 |  |  |       |  |
| 584406-AE-1          | MED JANE GROUP INC.             |   |   | 1         | 4FE              | 746,420     | 95.6250                        | 95,6250  | 717,188   | 750,000   | 746,862                      |    | 297      |    |    |    | 6,875                                  | 6,946 | AO | 12,891  | 09/01/2004 | 10/01/2013 |  |  |       |  |
| 589833-CF-4          | MTX COMPANY TRAILER TRAIN 32A   |   |   |           | 1                | 334,570     | 116.2930                       | 116,2930 | 389,083   | 334,570   | 334,570                      |    | (7)      |    |    |    | 9,850                                  | 9,850 | JJ | 13,914  | 09/26/1990 | 01/29/2010 |  |  |       |  |
| 589833-CG-2          | MTX COMPANY TRAILER TRAIN 32B   |   |   |           | 1                | 253,710     | 108.6590                       | 108,6590 | 275,679   | 253,710   | 253,710                      |    | (32,751) |    |    |    | 9,850                                  | 9,850 | JJ | 10,552  | 09/26/1990 | 01/29/2008 |  |  |       |  |
| 590006-AA-8          | MERITOR AUTOMOTIVE INC.         |   |   |           | 3FE              | 1,034,000   | 93.2500                        | 93,2500  | 932,500   | 1,000,000 | 1,022,882                    |    | (6,485)  |    |    |    | 6,800                                  | 5,985 | FA | 25,689  | 04/12/2004 | 02/15/2009 |  |  |       |  |
| 59001A-AK-8          | MERITAGE CORP.                  |   |   | 1         | 3FE              | 72,200      | 72.800                         | 72,800   | 72,800    | 80,000    | 72,200                       |    | 7        |    |    |    | 6,250                                  | 7,747 | MS | 1,472   | 04/12/2004 | 03/15/2015 |  |  |       |  |
| 590188-JP-4          | MERRILL LYNCH & CO INC.         |   |   |           | JFE              | 4,962,330   | 103.1240                       | 103,1240 | 4,640,562 | 4,500,000 | 4,781,462                    |    | (83,147) |    |    |    | 6,000                                  | 3,857 | FA | 100,500 | 11/21/2003 | 02/17/2009 |  |  |       |  |
| 59018Y-SH-5          | MERRILL LYNCH & CO INC.         |   |   |           | JFE              | 1,990,950   | 97.7880                        | 97,7880  | 1,955,754 | 2,000,000 | 2,000,015                    |    | (7)      |    |    |    | 4,500                                  | 4,500 | MM | 14,250  | 11/25/2003 | 11/04/2010 |  |  |       |  |
| 59156R-AC-2          | METLIFE INC.                    |   |   |           | JFE              | 3,313,200   | 105.9660                       | 105,9660 | 3,178,977 | 3,000,000 | 3,227,726                    |    | (32,751) |    |    |    | 6,125                                  | 4,643 | JD | 15,313  | 04/09/2003 | 12/01/2011 |  |  |       |  |
| 59217E-AD-7          | METROPOLITAN LIFE GLOBAL FUND   |   |   |           | JFE              | 2,991,360   | 98.0520                        | 98,0520  | 2,941,545 | 3,000,000 | 2,992,387                    |    | 1,027    |    |    |    | 4,500                                  | 4,565 | MM | 21,000  | 04/27/2005 | 05/05/2010 |  |  |       |  |
| 60467X-AA-5          | MIRANT NORTH AMERICA LLC        |   |   | 1         | 4FE              | 126,562     | 101.1250                       | 101,1250 | 126,406   | 125,000   | 126,562                      |    | 1        |    |    |    | 7,375                                  | 7,112 | JD | 205     | 12/21/2005 | 12/31/2011 |  |  |       |  |
| 60832B-AM-2          | MOHEGAN TRIBAL GAMING AUTHORITY |   |   |           | 4FE              | 253,750     | 100.6250                       | 100,6250 | 251,563   | 250,000   | 252,445                      |    | (603)    |    |    |    | 6,375                                  | 6,064 | JJ | 7,349   | 09/09/2003 | 07/15/2009 |  |  |       |  |
| 60832B-AI-7          | MOHEGAN TRIBAL GAMING AUTHORITY |   |   | 1         | 3FE              | 509,341     | 98.2500                        | 98,2500  | 491,250   | 500,000   | 508,740                      |    | (800)    |    |    |    | 6,125                                  | 5,726 | FA | 11,569  | 07/28/2005 | 02/15/2011 |  |  |       |  |
| 615304-AF-0          | MOOG INC.                       |   |   | 1         | 4FE              | 757,500     | 98.5000                        | 98,5000  | 738,750   | 750,000   | 756,777                      |    | (723)    |    |    |    | 6,250                                  | 6,090 | JJ | 21,615  | 01/05/2005 | 01/15/2013 |  |  |       |  |
| 617446-GH-5          | MORGAN STANLEY                  |   |   |           | JFE              | 3,041,895   | 107.6530                       | 107,6530 | 3,229,981 | 3,000,000 | 3,026,253                    |    | (4,036)  |    |    |    | 5,105                                  | 4,450 | AO | 42,750  | 08/02/2001 | 04/15/2011 |  |  |       |  |
| 617446-HR-3          | MORGAN STANLEY                  |   |   |           | JFE              | 5,062,135   | 100.5000                       | 100,5000 | 5,025,300 | 5,000,000 | 5,057,950                    |    | (4,057)  |    |    |    | 5,300                                  | 5,105 | MS | 88,333  | 05/27/2005 | 03/01/2013 |  |  |       |  |
| 629655-AE-7          | MALCO COMPANY                   |   |   | 1         | 4FE              | 773,887     | 102.7500                       | 102,7500 | 770,625   | 750,000   | 768,799                      |    | (4,097)  |    |    |    | 6,999                                  | 6,999 | MM | 7,427   | 09/21/2004 | 11/15/2009 |  |  |       |  |
| 63534P-AD-9          | NATIONAL CITY BANK              |   |   |           | JFE              | 1,498,830   | 97.1030                        | 97,1030  | 1,456,545 | 1,500,000 | 1,499,070                    |    | 103      |    |    |    | 4,625                                  | 4,635 | MM | 11,562  | 05/05/2003 | 05/01/2013 |  |  |       |  |
| 681290-AE-8          | NEWFIELD EXPLORATION CO.        |   |   |           | 3FE              | 1,022,500   | 107.0000                       | 107,0000 | 1,070,000 | 1,000,000 | 1,001,540                    |    | (236)    |    |    |    | 7,625                                  | 7,588 | MS | 25,417  | 03/02/2001 | 03/01/2011 |  |  |       |  |
| 681290-AH-1          | NEWFIELD EXPLORATION CO.        |   |   | 1         | 3FE              | 251,946     | 101.7500                       | 101,7500 | 254,375   | 250,000   | 251,808                      |    | (138)    |    |    |    | 6,625                                  | 6,490 | MS | 5,521   | 04/04/2005 | 09/01/2012 |  |  |       |  |
| 682482-BD-1          | NEWS AMERICA INC.               |   |   |           | 2FE              | 3,447,213   | 98.4920                        | 98,4920  | 3,447,213 | 3,500,000 | 3,547,643                    |    | (10,108) |    |    |    | 4,750                                  | 4,392 | MS | 48,951  | 09/01/2004 | 03/15/2010 |  |  |       |  |
| 682482-BG-4          | NEWS AMERICA INC.               |   |   |           | 2FE              | 2,997,943   | 99.2510                        | 99,2510  | 2,977,524 | 3,000,000 | 2,998,331                    |    | 389      |    |    |    | 5,300                                  | 5,308 | JD | 7,067   | 04/12/2005 | 12/15/2014 |  |  |       |  |
| 68332V-BJ-1          | NEXTEL COMMUNICATIONS INC.      |   |   | 1         | 2FE              | 6,135,000   | 100.5240                       | 100,5240 | 6,167,135 | 6,135,000 | 6,135,000                    |    | 5,950    |    |    |    | 5,950                                  | 5,950 | MS | 107,482 | 11/21/2005 | 03/15/2014 |  |  |       |  |
| 686807-AN-2          | NORTHROP GRUMMAN                |   |   |           | 2FE              | 2,038,650   | 100.3610                       | 100,3610 | 3,010,842 | 3,000,000 | 2,998,552                    |    | 8,423    |    |    |    | 7,000                                  | 7,301 | MS | 70,000  | 06/14/1996 | 03/01/2006 |  |  |       |  |
| 67461F-EA-1          | OCCIDENTAL PETROLEUM CORP.      |   |   |           | JFE              | 2,000,000   | 105.8380                       | 105,8380 | 2,116,758 | 2,000,000 | 2,000,000                    |    | (138)    |    |    |    | 8,103                                  | 8,103 | MM | 20,700  | 01/05/1993 | 01/14/2008 |  |  |       |  |
| 676255-AJ-6          | OFFSHORE LOGISTICS INC.         |   |   | 1         | 3FE              | 476,250     | 93.5000                        | 93,5000  | 467,500   | 500,000   | 480,605                      |    | 1,941    |    |    |    | 6,125                                  | 6,797 | JD | 1,361   | 09/04/2003 | 06/15/2013 |  |  |       |  |
| 67734P-AA-4          | OHIO EDISON                     |   |   |           | 2FE              | 514,515     | 101.2000                       | 101,2000 | 506,000   | 500,000   | 513,114                      |    | (1,401)  |    |    |    | 5,647                                  | 4,814 | JD | 1,255   | 07/28/2005 | 06/15/2009 |  |  |       |  |
| 680030-BA-3          | OLD NATIONAL BANCORP.           |   |   |           | 2FE              | 966,780     | 96.4980                        | 96,4980  | 964,977   | 1,000,000 | 998,371                      |    | 634      |    |    |    | 3,500                                  | 3,571 | JD | 2,819   | 05/28/2003 | 06/02/2008 |  |  |       |  |
| 681904-AG-3          | OMNICARE INC.                   |   |   | 1         | 3FE              | 505,550     | 98.7500                        | 98,7500  | 493,750   | 500,000   | 504,301                      |    | (688)    |    |    |    | 6,125                                  | 5,936 | JD | 2,552   | 01/09/2004 | 06/01/2011 |  |  |       |  |
| 681904-AK-4          | OMNICARE INC.                   |   |   | 1         | 3FE              | 1           |                                |          |           |           |                              |    |          |    |    |    |                                        |       |    |         |            |            |  |  |       |  |

SCHEDULE D - PART 1

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

| 1                    | 2                                    | Codes |   |           | 6                | 7           | Fair Value                     |            | 10        | 11                           | Change in Book Adjusted Carrying Value    |                                          |                                                           |                                            | Interest |                   |          |                               | Dates                       |            |            |
|----------------------|--------------------------------------|-------|---|-----------|------------------|-------------|--------------------------------|------------|-----------|------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|--------------------------------------------|----------|-------------------|----------|-------------------------------|-----------------------------|------------|------------|
|                      |                                      | 3     | 4 | 5         |                  |             | 8                              | 9          |           |                              | 12                                        | 13                                       | 14                                                        | 15                                         | 16       | 17                | 18       | 19                            | 20                          | 21         | 22         |
| CUSIP Identification | Description                          | *     | F | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of  | Effective Rate of | How Paid | Admitted Amount Due & Accrued | Gross Amt. Rec. During Year | Acquired   | Maturity   |
| 743445-AA-6          | ARCSTONE-SMITH TRUST                 |       |   | 2         | 2FE              | 747,566     | 101.9090                       | 764,318    | 750,000   | 749,373                      |                                           | 143                                      |                                                           |                                            | 6.875    | 6.919             | FA       | 19,479                        | 51,562                      | 02/01/1994 | 02/15/2008 |
| 74346P-AB-1          | PROQUEST CO.                         |       |   |           | 2                | 4,000,000   | 97.0610                        | 3,882,450  | 4,000,000 | 4,000,000                    |                                           |                                          |                                                           |                                            | 5.380    | 5.380             | JJ       | 90,264                        | 107,600                     | 01/28/2005 | 01/31/2015 |
| 749136-AH-8          | US WEST COMMUNICATIONS INC.          |       |   |           | 3FE              | 4,464,650   | 107.0000                       | 486,850    | 455,000   | 464,546                      |                                           | (104)                                    |                                                           |                                            | 7.313    | 7.313             | AD       | 1,542                         | 17,154                      | 10/19/2005 | 06/15/2015 |
| 74989B-AC-5          | REEF AMERICA REIT II INC.            |       |   |           | 1                | 5,000,000   | 98.5430                        | 4,927,140  | 5,000,000 | 5,000,000                    |                                           |                                          |                                                           |                                            | 5.290    | 5.290             | AD       | 55,839                        | 264,500                     | 10/13/2004 | 10/15/2014 |
| 755111-BN-0          | RATHBON COMPANY                      |       |   |           | 2FE              | 3,180,370   | 101.3680                       | 3,040,983  | 3,000,000 | 3,140,615                    |                                           | (16,063)                                 |                                                           |                                            | 5.375    | 4.605             | A0       | 40,313                        | 161,250                     | 06/05/2003 | 04/01/2013 |
| 758940-AF-7          | REGIONS FINL CORP.                   |       |   |           | 1FE              | 4,090,293   | 109.1770                       | 3,919,454  | 3,500,000 | 4,010,529                    |                                           | (70,829)                                 |                                                           |                                            | 7.000    | 4.437             | MS       | 83,767                        | 251,300                     | 11/10/2004 | 03/01/2011 |
| 76176L-DR-9          | REYNOLDS METAL CO.                   |       |   |           | 1FE              | 1,949,160   | 102.9330                       | 2,058,658  | 2,000,000 | 1,995,549                    |                                           | 5,517                                    |                                                           |                                            | 8.760    | 9.075             | MS       | 22,387                        | 175,200                     | 10/28/1991 | 10/16/2006 |
| 763976-AD-5          | SBC COMMUNICATIONS INC.              |       |   |           | 1FE              | 3,000,210   | 104.5460                       | 3,136,371  | 3,000,000 | 3,000,210                    |                                           |                                          |                                                           |                                            | 6.250    | 6.248             | MS       | 55,208                        | 187,500                     | 08/02/2001 | 03/15/2011 |
| 763976-AK-9          | SBC COMMUNICATIONS INC.              |       |   |           | 1FE              | 3,079,775   | 103.2040                       | 2,941,314  | 2,850,000 | 3,022,196                    |                                           | (21,633)                                 |                                                           |                                            | 5.875    | 4.799             | FA       | 63,254                        | 167,437                     | 03/24/2003 | 08/15/2012 |
| 78442E-AB-4          | SLM CORP                             |       |   |           | 1FE              | 3,082,380   | 100.1450                       | 3,004,353  | 3,000,000 | 3,062,180                    |                                           | (7,774)                                  |                                                           |                                            | 5.125    | 4.758             | FA       | 52,958                        | 153,750                     | 04/07/2003 | 08/27/2012 |
| 78442E-AQ-1          | SLM CORP...                          |       |   |           | 1FE              | 2,028,980   | 98.3260                        | 1,966,516  | 2,000,000 | 2,024,313                    |                                           | (2,031)                                  |                                                           |                                            | 5.000    | 4.836             | A0       | 21,111                        | 100,000                     | 07/15/2003 | 04/15/2015 |
| 786429-AQ-3          | SAFECO CORP.                         |       |   |           | 2FE              | 3,381,485   | 98.8520                        | 3,459,820  | 3,500,000 | 3,554,679                    |                                           | (11,965)                                 |                                                           |                                            | 4.875    | 4.452             | FA       | 71,094                        | 170,625                     | 12/01/2003 | 02/01/2010 |
| 786514-BQ-2          | SAFWAY INC.                          |       |   |           | 2FE              | 1,009,510   | 103.2040                       | 1,032,040  | 1,000,000 | 1,005,866                    |                                           | (932)                                    |                                                           |                                            | 6.500    | 6.365             | MS       | 21,667                        | 65,000                      | 08/09/2001 | 03/01/2011 |
| 80852H-AF-4          | SCHWAB FOOD CO /PVT.                 |       |   |           | 2                | 3,000,000   | 96.7200                        | 2,901,588  | 3,000,000 | 3,000,000                    |                                           |                                          |                                                           |                                            | 4.900    | 4.900             | MS       | 19,600                        | 147,000                     | 05/09/2003 | 05/13/2015 |
| 810186-AQ-1          | SCOTT'S COMPANY                      |       |   | 1         | 4FE              | 765,158     | 101.2500                       | 759,375    | 750,000   | 762,589                      |                                           | (1,725)                                  |                                                           |                                            | 6.625    | 6.279             | MS       | 6,349                         | 49,688                      | 06/15/2004 | 11/15/2011 |
| 82704B-AK-5          | SILGAN HOLDING                       |       |   | 1         | 4FE              | 1,003,125   | 99.5000                        | 995,000    | 1,000,000 | 1,002,504                    |                                           | (338)                                    |                                                           |                                            | 6.750    | 6.698             | MS       | 8,625                         | 67,500                      | 12/17/2003 | 11/15/2011 |
| 828807-BL-0          | SIMON PROPERTY GROUP L.P.            |       |   |           | 2FE              | 4,993,806   | 97.4850                        | 4,874,260  | 5,000,000 | 4,994,540                    |                                           | 734                                      |                                                           |                                            | 4.600    | 4.627             | JD       | 10,222                        | 120,111                     | 09/08/2005 | 06/15/2010 |
| 828807-BN-8          | SIMON PROPERTY GROUP L.P.            |       |   |           | 2FE              | 2,991,365   | 96.7160                        | 2,901,465  | 3,000,000 | 2,991,861                    |                                           | 496                                      |                                                           |                                            | 5.137    | 5.137             | JD       | 6,800                         | 79,900                      | 09/08/2005 | 06/15/2015 |
| 829226-AL-3          | SINGLAR BROADCAST GROUP INC.         |       |   | 1         | 4FE              | 234,000     | 105.2500                       | 236,813    | 225,000   | 230,268                      |                                           | (1,091)                                  |                                                           |                                            | 8.750    | 8.047             | JD       | 8,875                         | 19,688                      | 02/13/2002 | 12/15/2009 |
| 829226-AM-1          | SINGLAR BROADCAST GROUP INC.         |       |   | 1         | 4FE              | 794,375     | 103.0000                       | 772,500    | 750,000   | 781,515                      |                                           | (6,275)                                  |                                                           |                                            | 8.000    | 6.833             | MS       | 17,667                        | 60,000                      | 11/10/2003 | 03/15/2010 |
| 832248-AF-5          | SMITHFIELD FOODS INC.                |       |   |           | 3FE              | 449,350     | 105.5000                       | 464,200    | 440,000   | 445,368                      |                                           | (1,181)                                  |                                                           |                                            | 8.000    | 7.623             | A0       | 7,431                         | 35,200                      | 04/03/2002 | 10/15/2009 |
| 843630-AB-6          | SOUTHERN STAR CENT CORP.             |       |   | 1         | 4FE              | 417,251     | 106.0000                       | 424,000    | 400,000   | 413,146                      |                                           | (3,135)                                  |                                                           |                                            | 8.500    | 7.430             | FA       | 14,167                        | 34,000                      | 09/01/2004 | 08/01/2009 |
| 84603M-EX-0          | SOVEREIGN BANCORP INC.               |       |   |           | 2FE              | 4,468,935   | 98.1600                        | 4,417,214  | 4,500,000 | 4,476,129                    |                                           | 2,666                                    |                                                           |                                            | 5.125    | 5.214             | MS       | 67,906                        | 230,625                     | 03/13/2003 | 03/15/2013 |
| 847788-AK-2          | SPEEDWAY MOTOR SPORT.                |       |   | 1         | 4FE              | 775,075     | 101.2500                       | 775,375    | 750,000   | 769,371                      |                                           | (2,930)                                  |                                                           |                                            | 6.750    | 6.182             | JD       | 4,219                         | 50,625                      | 01/05/2004 | 06/01/2011 |
| 85375C-AP-6          | STANDARD PACIFIC CP                  |       |   |           | 3FE              | 1,002,500   | 98.8750                        | 988,750    | 1,000,000 | 1,001,705                    |                                           | (553)                                    |                                                           |                                            | 6.500    | 6.431             | A0       | 16,250                        | 65,000                      | 06/22/2004 | 10/01/2008 |
| 85375C-AS-0          | STANDARD PACIFIC CP                  |       |   |           | 3FE              | 65,625      | 95.3750                        | 61,994     | 65,000    | 65,583                       |                                           | (42)                                     |                                                           |                                            | 6.500    | 6.273             | FA       | 1,678                         | 8,000                       | 08/01/2005 | 08/15/2010 |
| 85590A-AD-6          | STARWOOD HOTELS AND RESORTS MO 144A  |       |   |           | 3FE              | 556,875     | 110.2500                       | 551,250    | 500,000   | 545,237                      |                                           | (5,692)                                  |                                                           |                                            | 7.875    | 6.129             | MS       | 6,562                         | 39,375                      | 11/14/2003 | 05/01/2012 |
| 85590A-AF-1          | STARWOOD HOTELS AND RESORTS MO.      |       |   |           | 3FE              | 1,041,189   | 102.0000                       | 1,020,000  | 1,000,000 | 1,017,409                    |                                           | (12,396)                                 |                                                           |                                            | 7.375    | 5.988             | MS       | 12,292                        | 73,750                      | 12/16/2003 | 05/01/2007 |
| 857689-AV-5          | STATION CASINOS INC.                 |       |   | 1         | 3FE              | 1,079,495   | 99.7500                        | 1,110,225  | 1,110,000 | 1,084,633                    |                                           | 3,185                                    |                                                           |                                            | 6.000    | 6.448             | A0       | 16,650                        | 63,300                      | 04/28/2005 | 04/01/2012 |
| 867363-AE-3          | SUNGARD DATA                         |       |   |           | 4FE              | 70,000      | 87.0000                        | 69,600     | 80,000    | 70,369                       |                                           |                                          |                                                           |                                            | 4.875    | 6.847             | JJ       | 1,798                         |                             | 07/29/2005 | 01/15/2014 |
| 867376-AB-8          | SUNTRUST BANK                        |       |   |           | 1FE              | 5,668,650   | 106.0100                       | 5,300,490  | 5,000,000 | 5,486,827                    |                                           | (81,112)                                 |                                                           |                                            | 6.375    | 4.284             | A0       | 79,688                        | 318,750                     | 01/16/2004 | 04/01/2011 |
| 869137-AF-6          | SUSQUEHANNA MEDIA CO.                |       |   | 1         | 4FE              | 1,032,812   | 106.5000                       | 1,065,000  | 1,000,000 | 1,024,159                    |                                           | (3,683)                                  |                                                           |                                            | 7.375    | 6.823             | A0       | 15,569                        | 73,750                      | 11/07/2003 | 04/15/2011 |
| 872640-AM-2          | TRW AUTOMOTIVE INC.                  |       |   |           | 3FE              | 1,040,487   | 108.2500                       | 1,082,500  | 1,000,000 | 1,031,638                    |                                           | (6,591)                                  |                                                           |                                            | 9.375    | 8.412             | FA       | 35,417                        | 93,750                      | 09/01/2004 | 02/15/2008 |
| 873050-BS-9          | TTX COMPANY 144A                     |       |   |           | 2FE              | 999,590     | 97.6220                        | 976,220    | 1,000,000 | 999,695                      |                                           | 54                                       |                                                           |                                            | 4.500    | 4.507             | JD       | 2,000                         | 45,000                      | 12/12/2003 | 07/15/2031 |
| 87612E-AF-3          | TARGET CORP.                         |       |   |           | 1FE              | 2,022,800   | 121.2180                       | 2,727,403  | 2,250,000 | 2,413,987                    |                                           | (2,498)                                  |                                                           |                                            | 7.250    | 6.416             | JJ       | 72,625                        | 157,500                     | 01/30/2002 | 07/15/2031 |
| 880770-AQ-6          | TEREX CORPORATION                    |       |   | 1         | 5FE              | 515,000     | 106.7500                       | 533,750    | 500,000   | 508,949                      |                                           | (1,779)                                  |                                                           |                                            | 9.250    | 8.715             | JJ       | 21,326                        | 46,250                      | 02/14/2002 | 01/15/2010 |
| 880779-AS-2          | TEREX CORPORATION                    |       |   | 1         | 5FE              | 247,384     | 99.0000                        | 247,500    | 250,000   | 247,719                      |                                           | 200                                      |                                                           |                                            | 7.375    | 7.528             | JJ       | 8,502                         | 18,438                      | 06/08/2004 | 01/15/2014 |
| 88086H-AA-4          | TERNEUZEN TRUSTS /PVT.               |       |   |           | 1                | 707,646     | 99.4270                        | 703,593    | 707,646   | 707,646                      |                                           |                                          |                                                           |                                            | 5.600    | 5.600             | JJ       | 19,704                        | 39,628                      | 01/02/2004 | 01/02/2014 |
| 88086H-AB-2          | TERNEUZEN TRUSTS /PVT.               |       |   |           | 1                | 471,764     | 99.4270                        | 469,062    | 471,764   | 471,764                      |                                           |                                          |                                                           |                                            | 5.600    | 5.600             | JJ       | 13,136                        | 26,419                      | 01/02/2004 | 01/02/2014 |
| 88086H-AC-0          | TERNEUZEN TRUSTS /PVT.               |       |   |           | 1                | 392,057     | 99.4270                        | 389,812    | 392,057   | 392,057                      |                                           |                                          |                                                           |                                            | 5.600    | 5.600             | JJ       | 10,917                        | 21,955                      | 06/24/2003 | 01/02/2014 |
| 88086H-AD-8          | TERNEUZEN TRUSTS /PVT.               |       |   |           | 1                | 392,057     | 99.4270                        | 389,812    | 392,057   | 392,057                      |                                           |                                          |                                                           |                                            | 5.600    | 5.600             | JJ       | 10,917                        | 21,955                      | 01/02/2014 | 01/02/2014 |
| 882440-AS-9          | TEXAS GAS TRANSMISSION 144A          |       |   |           | 2FE              | 3,000,000   | 94.5090                        | 2,835,255  | 3,000,000 | 3,000,000                    |                                           |                                          |                                                           |                                            | 4.600    | 4.600             | JD       | 11,500                        | 138,000                     | 05/22/2003 | 06/01/2015 |
| 885571-AE-9          | TRANS CONTINENTAL GAS PIPELINE SER-B |       |   |           |                  |             |                                |            |           |                              |                                           |                                          |                                                           |                                            |          |                   |          |                               |                             |            |            |

SCHEDULE D - PART 1

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

| 1                    | 2                               | Codes |   |   | 6         | 7                | Fair Value  |                                | 10         | 11         | Change in Book Adjusted Carrying Value |                                           |                                          |                                                           |                                    | Interest |                   |          |                               | Dates                       |          |            |            |
|----------------------|---------------------------------|-------|---|---|-----------|------------------|-------------|--------------------------------|------------|------------|----------------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|------------------------------------|----------|-------------------|----------|-------------------------------|-----------------------------|----------|------------|------------|
|                      |                                 | 3     | 4 | 5 |           |                  | 8           | 9                              |            |            | 12                                     | 13                                        | 14                                       | 15                                                        | 16                                 | 17       | 18                | 19       | 20                            | 21                          | 22       |            |            |
| CUSIP Identification | Description                     | *     | F | O | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value  | Book/Adjusted Carrying Value           | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange in B/A/C.V. | Rate of  | Effective Rate of | How Paid | Admitted Amount Due & Accrued | Gross Amt. Rec. During Year | Acquired | Maturity   |            |
| 913433-AE-8          | UNIVERSAL COMPRESSION INC.      |       | 1 |   |           | 3FE              | 525,000     | 101.5000                       | 507,500    | 500,000    | 516,717                                |                                           | (4,339)                                  |                                                           |                                    |          | 7,250             | 6.137    | MM                            | 4,632                       | 36,250   | 01/06/2004 | 05/15/2009 |
| 918790-AH-2          | VAIL RESORTS INC.               |       |   |   |           | 4FE              | 763,100     | 100.0000                       | 750,000    | 750,000    | 750,000                                |                                           | (1,371)                                  |                                                           |                                    |          | 6,750             | 6.467    | FA                            | 19,125                      | 50,625   | 01/23/2004 | 02/15/2012 |
| 920253-AC-5          | VALMONT INDUSTRIES              |       |   |   | 1         | 4FE              | 755,473     | 100.7500                       | 755,625    | 750,000    | 751,364                                |                                           | (108)                                    |                                                           |                                    |          | 6,875             | 6.839    | MM                            | 8,594                       | 51,562   | 12/07/2004 | 05/01/2012 |
| 923447-AA-6          | VERIZON PENNSYLVANIA            |       |   |   |           | 1FE              | 5,012,250   | 99.6950                        | 4,984,750  | 5,000,000  | 5,012,050                              |                                           | (200)                                    |                                                           |                                    |          | 5,650             | 5.601    | MM                            | 36,097                      | 141,250  | 10/20/2005 | 11/15/2011 |
| 92345N-AA-8          | VERIZON VIRGINIA                |       |   |   |           | 1FE              | 2,994,990   | 92.6430                        | 2,779,290  | 3,000,000  | 2,996,172                              |                                           | 438                                      |                                                           |                                    |          | 4,625             | 4.646    | MS                            | 40,854                      | 138,750  | 03/11/2003 | 03/15/2013 |
| 929003-AD-4          | WACHOVIA CORP.                  |       |   |   |           | 1FE              | 997,710     | 96.4490                        | 964,488    | 1,000,000  | 998,534                                |                                           | 435                                      |                                                           |                                    |          | 3,625             | 3.675    | FA                            | 13,493                      | 36,250   | 02/03/2004 | 02/17/2009 |
| 931142-BT-9          | WALMART STORES                  |       |   |   |           | 1FE              | 4,915,430   | 97.4810                        | 4,874,045  | 5,000,000  | 4,931,823                              |                                           | 7,595                                    |                                                           |                                    |          | 4,550             | 4.772    | MM                            | 37,917                      | 227,500  | 10/23/2003 | 05/01/2013 |
| 931142-BV-4          | WALMART STORES                  |       |   |   |           | 1FE              | 4,999,500   | 96.4400                        | 4,822,000  | 5,000,000  | 4,999,761                              |                                           | 41                                       |                                                           |                                    |          | 4,125             | 4.126    | FA                            | 77,917                      | 206,250  | 04/02/2004 | 02/15/2011 |
| 93933V-AS-7          | WASHINGTON MUTUAL BANK FA       |       |   |   |           | 1FE              | 2,997,367   | 101.1410                       | 3,034,230  | 3,000,000  | 2,998,358                              |                                           | 191                                      |                                                           |                                    |          | 5,500             | 5.509    | J                             | 76,083                      | 165,000  | 11/14/2002 | 01/15/2013 |
| 949746-CE-9          | WELLS FARGO & CO.               |       |   |   |           | 1FE              | 1,988,780   | 107.1850                       | 2,143,696  | 2,000,000  | 1,992,881                              |                                           | 1,030                                    |                                                           |                                    |          | 6,375             | 6.452    | FA                            | 53,125                      | 127,500  | 07/26/2001 | 08/01/2011 |
| 949748-AF-4          | WELLS FARGO BANK NA             |       |   |   |           | 1FE              | 5,647,990   | 106.5730                       | 5,328,670  | 5,000,000  | 5,451,109                              |                                           | (77,548)                                 |                                                           |                                    |          | 6,450             | 4.446    | FA                            | 134,375                     | 322,500  | 01/14/2004 | 02/01/2011 |
| 960386-AG-5          | WATBEC                          |       |   |   |           | 3FE              | 873,569     | 101.0000                       | 873,650    | 865,000    | 872,784                                |                                           | (671)                                    |                                                           |                                    |          | 6,875             | 6.733    | J                             | 24,944                      | 56,719   | 05/10/2005 | 07/31/2013 |
| 962166-BA-1          | WEYERHAEUSER CO.                |       |   |   |           | 2FE              | 1,990,000   | 102.0200                       | 2,040,400  | 2,000,000  | 1,995,481                              |                                           | 1,423                                    |                                                           |                                    |          | 5,950             | 6.038    | MM                            | 19,833                      | 119,000  | 10/16/2001 | 11/01/2008 |
| 971898-AA-5          | WILSHIRE NEW YORK II NEW YORK   |       |   |   |           | 1                | 607,044     | 132.8050                       | 753,433    | 567,323    | 577,333                                |                                           | (7,061)                                  |                                                           |                                    |          | 10,000            | 8.629    |                               | 2,521                       | 56,732   | 04/13/2002 | 04/13/2007 |
| 98385X-AC-0          | XTO ENERGY INC.                 |       |   |   |           | 2FE              | 500,000     | 106.3280                       | 531,640    | 500,000    | 500,000                                |                                           |                                          |                                                           |                                    |          | 6,250             | 6.250    | AO                            | 6,597                       | 31,250   | 08/04/2003 | 04/15/2013 |
| BAXMB-02-2           | NFL FOOTBALL TRUST I I I        |       |   |   |           | 1FE              | 5,000,000   | 98.1800                        | 4,908,992  | 5,000,000  | 5,000,000                              |                                           |                                          |                                                           |                                    |          | 5,240             | 5.240    | OC                            | 28,757                      |          | 10/31/2005 | 10/05/2015 |
| 003669-AC-2          | ABITIBI CONSOLIDATED INC.       |       |   |   |           | 4FE              | 992,125     | 84.7500                        | 847,500    | 1,000,000  | 993,462                                |                                           | 673                                      |                                                           |                                    |          | 6,000             | 6.110    | JD                            | 1,833                       | 60,000   | 01/12/2004 | 06/20/2013 |
| 064159-AB-2          | BANK OF NOVA SCOTIA             |       |   |   |           | 1FE              | 4,814,400   | 103.1740                       | 4,951,251  | 5,000,000  | 4,951,251                              |                                           | 15,956                                   |                                                           |                                    |          | 6,250             | 6.650    | MS                            | 92,014                      | 312,500  | 01/27/1994 | 09/15/2008 |
| 12201P-AM-8          | BURLINGTON RESOURCES - CANADA   |       |   |   |           | 2FE              | 3,349,100   | 107.9500                       | 3,238,485  | 3,000,000  | 3,331,996                              |                                           | (48,237)                                 |                                                           |                                    |          | 6,500             | 4.357    | JD                            | 16,250                      | 195,000  | 09/29/2003 | 12/01/2011 |
| 136375-BH-4          | CANADIAN NATL RAILWAY COMPANY   |       |   |   |           | 1FE              | 11,984,040  | 95.4480                        | 11,453,760 | 12,000,000 | 11,987,910                             |                                           | 1,366                                    |                                                           |                                    |          | 4,400             | 4.416    | MS                            | 155,467                     | 528,000  | 03/10/2003 | 03/15/2013 |
| 136385-AB-7          | CANADIAN NATURAL RESOURCES LTD. |       |   |   |           | 2FE              | 2,999,220   | 107.7410                       | 3,232,221  | 3,000,000  | 2,999,456                              |                                           | 79                                       |                                                           |                                    |          | 6,704             | 6.704    | J                             | 92,683                      | 201,000  | 07/19/2001 | 07/15/2011 |
| 13665K-AC-8          | CANADIAN PACIFIC RAILWAY COMPA  |       |   |   |           | 3FE              | 4,976,700   | 106.2170                       | 5,310,850  | 5,000,000  | 4,984,365                              |                                           | 2,175                                    |                                                           |                                    |          | 6,250             | 6.315    | AO                            | 65,972                      | 312,500  | 04/30/2002 | 10/15/2011 |
| 146900-AC-9          | CASCADES INC.                   |       |   |   | 1         | 3FE              | 487,607     | 91.0000                        | 445,900    | 490,000    | 488,096                                |                                           | 198                                      |                                                           |                                    |          | 7,250             | 7.321    | FA                            | 13,421                      | 35,525   | 10/29/2003 | 02/15/2013 |
| 202905-AB-0          | ENCANA CORP.                    |       |   |   |           | 2FE              | 2,978,700   | 97.6780                        | 2,930,340  | 3,000,000  | 2,982,027                              |                                           | 1,793                                    |                                                           |                                    |          | 4,750             | 4.840    | AO                            | 30,083                      | 142,500  | 10/27/2003 | 10/15/2013 |
| 65333N-AB-6          | NEYCOR INC.                     |       |   |   |           | 2FE              | 1,997,340   | 104.7480                       | 2,094,928  | 2,000,000  | 1,998,059                              |                                           | 226                                      |                                                           |                                    |          | 7,250             | 7.269    | J                             | 72,500                      | 145,000  | 06/26/2002 | 07/01/2012 |
| 65334W-AC-6          | NEXEN INC.                      |       |   |   |           | 2FE              | 990,870     | 98.8160                        | 998,160    | 1,000,000  | 992,433                                |                                           | 760                                      |                                                           |                                    |          | 5,050             | 5.168    | MM                            | 5,751                       | 50,500   | 11/17/2003 | 11/20/2013 |
| 65542N-AJ-6          | NORAMPAC INC.                   |       |   |   | 1         | 3FE              | 980,983     | 96.5000                        | 974,740    | 950,000    | 974,744                                |                                           | (3,788)                                  |                                                           |                                    |          | 6,750             | 6.176    | JD                            | 5,344                       | 64,125   | 10/26/2004 | 06/01/2011 |
| 66977M-AF-6          | NOVA CHEMICALS CORPORATION      |       |   |   |           | 1FE              | 1,012,500   | 96.8750                        | 968,750    | 1,000,000  | 1,009,971                              |                                           | 1,329                                    |                                                           |                                    |          | 6,500             | 6.298    | J                             | 29,972                      | 65,000   | 07/27/2004 | 01/15/2012 |
| 67000X-AA-4          | NOVELIS INC.                    |       |   |   | 1         | 4                | 408,750     | 93.2500                        | 373,000    | 400,000    | 373,000                                |                                           | (134)                                    |                                                           |                                    |          | 7,107             | 7.107    | FA                            | 11,094                      | 15,469   | 01/31/2005 | 02/15/2013 |
| 74819R-AB-2          | QUEBECOR MEDIA INC.             |       |   |   | 1         | 4FE              | 390,250     | 108.2500                       | 433,000    | 400,000    | 393,361                                |                                           | 817                                      |                                                           |                                    |          | 11,125            | 11.539   | J                             | 20,520                      | 44,500   | 09/21/2001 | 07/15/2011 |
| 77509N-AH-6          | ROGERS CABLE SYSTEMS 144A       |       |   |   |           | 3FE              | 1,022,938   | 98.6250                        | 996,250    | 1,000,000  | 1,018,705                              |                                           | (1,951)                                  |                                                           |                                    |          | 6,250             | 5.935    | JD                            | 2,778                       | 62,500   | 01/12/2004 | 07/15/2013 |
| 775310-AD-0          | ROGERS WIRELESS COMMUNICATIONS  |       |   |   |           | 3FE              | 507,316     | 100.2500                       | 501,250    | 500,000    | 506,506                                |                                           | (597)                                    |                                                           |                                    |          | 6,375             | 6.170    | MS                            | 10,625                      | 31,875   | 07/12/2004 | 03/01/2014 |
| 781903-AG-4          | RUSSEL METALS                   |       |   |   | 1         | 3FE              | 711,250     | 97.0000                        | 727,500    | 750,000    | 715,765                                |                                           | 3,001                                    |                                                           |                                    |          | 6,375             | 7.122    | MS                            | 15,938                      | 47,813   | 07/23/2004 | 03/01/2014 |
| 82028K-AG-6          | SHAW COMMUNICATIONS INC.        |       |   |   |           | 3FE              | 208,500     | 104.2500                       | 208,500    | 200,000    | 206,121                                |                                           | (946)                                    |                                                           |                                    |          | 7,250             | 6.553    | AO                            | 3,424                       | 14,500   | 04/29/2003 | 04/06/2011 |
| 82028K-AH-4          | SHAW COMMUNICATIONS INC.        |       |   |   |           | 3FE              | 520,250     | 104.2500                       | 521,250    | 500,000    | 515,183                                |                                           | (2,024)                                  |                                                           |                                    |          | 7,200             | 6.575    | AO                            | 1,600                       | 36,000   | 04/29/2003 | 12/15/2011 |
| 866950-AB-4          | SUN MEDIA CORP.                 |       |   |   | 1         | 3FE              | 1,011,250   | 102.5000                       | 1,025,000  | 1,000,000  | 1,007,938                              |                                           | (1,233)                                  |                                                           |                                    |          | 7,625             | 7.436    | FA                            | 28,806                      | 76,250   | 01/30/2003 | 02/15/2011 |
| 87971M-AC-7          | TELUS CORP. ORD.                |       |   |   |           | 2FE              | 8,762,245   | 112.1060                       | 8,407,950  | 7,500,000  | 8,599,603                              |                                           | (128,646)                                |                                                           |                                    |          | 8,000             | 4.883    | JD                            | 50,000                      | 460,000  | 07/21/2005 | 06/15/2010 |
| 884903-AT-2          | THOMSON CORP.                   |       |   |   |           | 1FE              | 2,387,040   | 100.4550                       | 3,013,647  | 3,000,000  | 2,989,887                              |                                           | 1,083                                    |                                                           |                                    |          | 5,250             | 5.306    | FA                            | 59,500                      | 157,500  | 08/05/2003 | 08/15/2013 |
| 92658T-AG-3          | VIDEOTRON - LE GREPE LTD.       |       |   |   | 1         | 4FE              | 511,250     | 101.2500                       | 506,250    | 500,000    | 508,947                                |                                           | (1,175)                                  |                                                           |                                    |          | 6,875             | 6.512    | J                             | 15,851                      | 34,375   | 10/02/2003 | 01/15/2012 |
| 055451-AA-6          | BHP BILLITON                    |       |   |   |           | 1FE              | 3,036,015   | 97.9310                        | 2,937,930  | 3,000,000  | 3,027,950                              |                                           | (3,204)                                  |                                                           |                                    |          | 4,800             | 4.646    | AO                            | 30,400                      | 144,000  | 05/14/2003 |            |

SCHEDULE D - PART 1

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

| 1                                                                                                      | CUSIP Identification                           | 2           | Codes       |                  |             | 6                              | 7           | Fair Value |                              | 10                                        | 11                                       | Change in Book Adjusted Carrying Value                    |                                            |         |                   |          | Interest                      |                             |            |            | Dates |    |
|--------------------------------------------------------------------------------------------------------|------------------------------------------------|-------------|-------------|------------------|-------------|--------------------------------|-------------|------------|------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|--------------------------------------------|---------|-------------------|----------|-------------------------------|-----------------------------|------------|------------|-------|----|
|                                                                                                        |                                                |             | 3           | 4                | 5           |                                |             | 8          | 9                            |                                           |                                          | 12                                                        | 13                                         | 14      | 15                | 16       | 17                            | 18                          | 19         | 20         | 21    | 22 |
|                                                                                                        |                                                | Description | * Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value  | Par Value  | Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | How Paid | Admitted Amount Due & Accrued | Gross Amt. Rec. During Year | Acquired   | Maturity   |       |    |
| 655914-AA-7                                                                                            | NORBANKEN AB.....                              |             | F           |                  |             | F                              | 1,991,160   | 101.9160   | 2,038,314                    | 2,000,000                                 | 1,999,004                                | 1,126                                                     |                                            | 7.250   | 7.313             | AO       | 24,569                        | 145,000                     | 10/24/1996 | 10/30/2006 |       |    |
| 693627-AA-9                                                                                            | PICC PROPERTY & CASUALTY.....                  |             | F           |                  |             | F                              | 1,486,800   | 98.1600    | 1,472,400                    | 1,500,000                                 | 1,489,229                                | 1,115                                                     |                                            | 5.000   | 5.114             | MS       | 22,083                        | 75,000                      | 10/07/2003 | 09/15/2013 |       |    |
| 706451-AH-4                                                                                            | PEWEX PROJECT FUNDING MASTER T.....            |             | F           |                  |             | F                              | 1,573,312   | 110.7500   | 1,772,000                    | 1,600,000                                 | 1,578,040                                | 1,662                                                     |                                            | 7.375   | 7.589             | JD       | 5,244                         | 118,000                     | 12/03/2002 | 12/15/2014 |       |    |
| 790097-AN-1                                                                                            | ROYAL BANK OF SCOTLAND PLC - T.....            |             | F           |                  |             | F                              | 995,260     | 99.6530    | 996,530                      | 1,000,000                                 | 996,084                                  | 397                                                       |                                            | 5.000   | 5.061             | MM       | 6,806                         | 50,000                      | 11/05/2003 | 11/12/2013 |       |    |
| 809328-AG-0                                                                                            | SCOTLAND INTL FIN NO 2 BV 144A.....            |             | F           |                  |             | F                              | 6,870,680   | 95.3340    | 6,673,380                    | 7,000,000                                 | 6,895,413                                | 11,457                                                    |                                            | 4.250   | 4.487             | MM       | 31,403                        | 297,500                     | 10/23/2003 | 05/23/2013 |       |    |
| 811808-AB-8                                                                                            | SEAGATE TECHNOLOGY HDD HOLDING.....            |             | F           | 1                |             | F                              | 543,750     | 105.0000   | 525,000                      | 500,000                                   | 523,841                                  | (9,969)                                                   |                                            | 8.000   | 5.652             | MM       | 5,111                         | 40,000                      | 12/11/2003 | 05/15/2006 |       |    |
| 87203K-AA-0                                                                                            | SYSTEMS 2001 A T. LLC.....                     |             | F           | 2                |             | F                              | 3,211,181   | 106.4150   | 3,304,175                    | 3,004,990                                 | 3,199,271                                | (7,043)                                                   |                                            | 6.664   | 6.019             | MUSD     | 9,196                         | 206,917                     | 06/11/2002 | 09/15/2013 |       |    |
| 87927V-AD-0                                                                                            | TELECOM ITALIA CAPITAL.....                    |             | F           |                  |             | F                              | 3,249,197   | 96.9790    | 3,151,827                    | 3,250,000                                 | 3,249,480                                | 175                                                       |                                            | 4.000   | 4.006             | MM       | 16,611                        | 130,000                     | 10/18/2004 | 11/15/2008 |       |    |
| 87927V-AE-8                                                                                            | TELECOM ITALIA CAPITAL.....                    |             | F           |                  |             | F                              | 982,818     | 98.1270    | 981,274                      | 1,000,000                                 | 984,683                                  | 1,519                                                     |                                            | 5.250   | 5.492             | MM       | 6,708                         | 52,500                      | 10/18/2004 | 11/15/2013 |       |    |
| 879385-AC-6                                                                                            | TELEFONICA EUROPE.....                         |             | F           |                  |             | F                              | 3,272,190   | 109.5020   | 3,285,051                    | 3,000,000                                 | 3,167,882                                | (29,757)                                                  |                                            | 7.750   | 6.355             | MS       | 68,458                        | 232,500                     | 02/28/2002 | 09/15/2010 |       |    |
| 879403-AL-7                                                                                            | TELEFONOS DE MEXICO.....                       |             | F           |                  |             | F                              | 1,955,660   | 98.1900    | 1,963,800                    | 2,000,000                                 | 1,997,380                                | 833                                                       |                                            | 4.500   | 4.549             | MM       | 10,500                        | 90,000                      | 11/12/2003 | 11/19/2008 |       |    |
| 882332-AN-9                                                                                            | TOYO COMMUNICATION EQUIPMENT.....              |             | F           |                  |             | F                              | 3,368,673   | 97.9820    | 3,233,406                    | 3,300,000                                 | 3,306,407                                | (1,137)                                                   |                                            | 4.360   | 4.306             | JD       | 6,380                         | 143,550                     | 12/03/2003 | 12/15/2013 |       |    |
| 902118-AJ-7                                                                                            | TYCO INTL GROUP SA.....                        |             | F           |                  |             | F                              | 2,117,480   | 102.2050   | 2,044,090                    | 2,000,000                                 | 2,081,371                                | (24,377)                                                  |                                            | 6.125   | 4.673             | JJ       | 56,486                        | 122,500                     | 06/28/2004 | 01/15/2009 |       |    |
| 902120-AE-4                                                                                            | TYCO INTERNATIONAL LTD.....                    |             | F           |                  |             | F                              | 4,968,750   | 125.7340   | 6,286,700                    | 5,000,000                                 | 4,974,308                                | 678                                                       |                                            | 8.000   | 8.056             | MS       | 133,333                       | 400,000                     | 03/02/1993 | 03/01/2023 |       |    |
| 928577-AG-2                                                                                            | VODAFONE GROUP PLC.....                        |             | F           |                  |             | F                              | 5,397,200   | 109.6690   | 5,483,450                    | 5,000,000                                 | 5,219,883                                | (45,157)                                                  |                                            | 7.750   | 6.516             | FA       | 146,389                       | 387,500                     | 08/16/2001 | 02/15/2010 |       |    |
| 96008Y-AB-1                                                                                            | WESTFIELD GROUP.....                           |             | F           |                  |             | F                              | 3,993,680   | 98.7960    | 3,951,852                    | 4,000,000                                 | 3,994,349                                | 578                                                       |                                            | 5.125   | 5.145             | MM       | 26,194                        | 212,403                     | 10/26/2004 | 11/15/2014 |       |    |
| 980236-AD-5                                                                                            | WOODSIDE FINANCE.....                          |             | F           |                  |             | F                              | 1,486,455   | 99.9530    | 1,499,300                    | 1,500,000                                 | 1,488,837                                | 1,126                                                     |                                            | 5.000   | 5.116             | MM       | 9,983                         | 75,000                      | 11/03/2003 | 11/15/2013 |       |    |
| G2976H-AB-9                                                                                            | ELECTRICITY SUPPLY BOARD /PVT.....             |             | F           |                  | 1           | F                              | 2,000,000   | 98.1360    | 1,962,728                    | 2,000,000                                 | 2,000,000                                |                                                           |                                            | 5.040   | 5.040             | JD       | 4,480                         | 100,800                     | 12/12/2003 | 12/15/2013 |       |    |
| G5241F-AB-3                                                                                            | KERRY GROUP FINANCIAL SERVS /PVT.....          |             | F           |                  |             | F                              | 1,000,000   | 97.7920    | 977,923                      | 1,000,000                                 | 1,000,000                                |                                                           |                                            | 4.990   | 4.990             | AO       | 8,455                         | 49,900                      | 04/28/2003 | 04/01/2013 |       |    |
| L0714H-AB-6                                                                                            | BARILLA FINANCE S.A. /PVT B.....               |             | F           |                  |             | F                              | 2,000,000   | 97.8540    | 1,957,080                    | 2,000,000                                 | 2,000,000                                |                                                           |                                            | 5.550   | 5.550             | JD       | 6,783                         | 111,000                     | 12/05/2003 | 12/01/2013 |       |    |
| L6466H-AA-5                                                                                            | MONDADORI INTERNATIONAL SA /PVT.....           |             | F           |                  | 2           | F                              | 2,600,000   | 97.7250    | 2,443,125                    | 2,600,000                                 | 2,500,000                                |                                                           |                                            | 5.420   | 5.420             | JD       | 4,893                         | 135,500                     | 12/16/2003 | 12/18/2013 |       |    |
| 00455H-AB-4                                                                                            | API PIPELINES.....                             |             | F           |                  | 2           | F                              | 2,000,000   | 102.1140   | 2,042,276                    | 2,000,000                                 | 2,000,000                                |                                                           |                                            | 5.670   | 5.670             | MS       | 35,280                        | 113,400                     | 09/08/2003 | 09/09/2013 |       |    |
| 399999 - Total Bonds - Industrial, Misc. - Issuer Obligations                                          |                                                |             |             |                  |             |                                | 767,045,255 | XX         | 788,028,200                  | 752,050,475                               | 762,961,638                              | (1,871,197)                                               | 626,065                                    | XX      | XX                | XX       | 11,608,305                    | 40,286,511                  | XX         | XX         |       |    |
| 07367A-BW-4                                                                                            | BSARM 05-4 05-4 B1.....                        |             |             |                  | 2           | F                              | 998,278     | 98.0400    | 979,323                      | 998,902                                   | 997,785                                  | (493)                                                     |                                            | 5.158   | 5.052             | MM       | 4,293                         | 21,505                      | 07/08/2005 | 08/25/2035 |       |    |
| 12667G-R6-2                                                                                            | CHWLT 05-41 05-41 A1.....                      |             |             |                  | 2           | F                              | 897,706     | 99.8740    | 896,578                      | 897,706                                   | 897,706                                  |                                                           |                                            | 4.521   | 4.584             | MM       | 789                           | 15,747                      | 07/14/2005 | 09/25/2035 |       |    |
| 32051G-OD-0                                                                                            | PHAMS 05-A6 05-AA6 B1.....                     |             |             |                  | 2           | F                              | 1,007,749   | 98.3280    | 982,378                      | 999,085                                   | 1,005,078                                | (2,671)                                                   |                                            | 4.786   | 4.786             | MM       | 4,961                         | 22,865                      | 07/06/2005 | 07/01/2035 |       |    |
| 41161P-RO-8                                                                                            | HWILT 05-8 05-8 2A2A.....                      |             |             |                  | 2           | F                              | 1,994,847   | 101.0000   | 1,975,847                    | 1,995,270                                 | 1,995,270                                | 423                                                       |                                            | 4.663   | 4.347             | MM       | 7,675                         | 36,709                      | 07/01/2005 | 09/19/2035 |       |    |
| 86359B-WR-8                                                                                            | SARWLT 2004-8 2004-8 5A6.....                  |             |             |                  | 2           | F                              | 6,817,344   | 99.6690    | 6,976,830                    | 7,000,000                                 | 6,835,554                                | 16,044                                                    |                                            | 4.701   | 5.050             | MM       | 27,425                        | 329,988                     | 08/04/2004 | 07/25/2034 |       |    |
| 93933B-X6-5                                                                                            | WASHINGTON MUTUAL WAMU 05-AR1 05-AR1 A2.....   |             |             |                  | 2           | F                              | 1,523,231   | 100.1910   | 1,526,135                    | 1,523,231                                 | 1,523,231                                |                                                           |                                            | 4.719   | 4.765             | MM       | 1,398                         | 31,633                      | 07/14/2005 | 01/25/2045 |       |    |
| 419999 - Total Bonds - Industrial, Misc. - Deferred Multi-C ass Residential Mortgage-Backed Securities |                                                |             |             |                  |             |                                | 13,239,155  | XX         | 13,366,091                   | 13,394,020                                | 13,254,824                               | 13,303                                                    |                                            | XX      | XX                | XX       | 46,141                        | 458,447                     | XX         | XX         |       |    |
| 05947U-AB-4                                                                                            | BACM 00-1 2000-1 A2A.....                      |             |             |                  | 2           | F                              | 5,826,953   | 107.3910   | 5,369,571                    | 5,000,000                                 | 5,491,170                                | (147,448)                                                 |                                            | 7.333   | 4.047             | MM       | 30,554                        | 366,650                     | 07/24/2003 | 10/01/2009 |       |    |
| 05947U-D3-9                                                                                            | BACM 05-1 05-1 A5.....                         |             |             |                  | 2           | F                              | 5,025,687   | 100.2830   | 5,014,167                    | 5,000,000                                 | 5,023,196                                | (1,872)                                                   |                                            | 4.977   | 4.945             | MM       | 20,736                        | 168,442                     | 03/31/2005 | 01/01/2015 |       |    |
| 05947U-R7-5                                                                                            | BACM 05-3 05-3 ASB.....                        |             |             |                  | 2           | F                              | 10,050,267  | 96.7920    | 9,679,154                    | 10,000,000                                | 10,046,616                               | (3,651)                                                   |                                            | 4.589   | 4.526             | MM       | 38,242                        | 191,208                     | 06/29/2005 | 09/01/2014 |       |    |
| 07383F-04-3                                                                                            | BSCMS 2004-PWR5 04-PWR5 A4.....                |             |             |                  | 2           | F                              | 2,010,916   | 98.4140    | 1,968,280                    | 2,000,000                                 | 2,009,248                                | (1,397)                                                   |                                            | 4.831   | 4.778             | MM       | 8,052                         | 96,620                      | 10/06/2004 | 01/01/2014 |       |    |
| 07383F-U7-1                                                                                            | BSCMS 2004-T16 04-T16 A6.....                  |             |             |                  | 2           | F                              | 5,025,615   | 97.0310    | 4,851,549                    | 5,000,000                                 | 5,022,334                                | (2,822)                                                   |                                            | 4.750   | 4.709             | MM       | 19,792                        | 237,500                     | 10/20/2004 | 10/01/2014 |       |    |
| 12667U-CL-0                                                                                            | CHWL 05-11 2005-11 AF6.....                    |             |             |                  | 2           | F                              | 899,997     | 96.6920    | 870,230                      | 900,000                                   | 899,948                                  | (50)                                                      |                                            | 5.050   | 5.065             | MM       | 3,787                         | 263,950                     | 07/29/2004 | 11/01/2013 |       |    |
| 126685-AD-8                                                                                            | CHWEL 05-C 05-C 2A.....                        |             |             |                  | 2           | F                              | 1,244,175   | 100.0490   | 1,244,779                    | 1,244,175                                 | 1,244,175                                |                                                           |                                            | 4.549   | 4.593             | MM       | 2,673                         | 22,654                      | 07/11/2005 | 07/15/2035 |       |    |
| 131366-AK-2                                                                                            | CALSTRIS TRUST CSTRST.02-06 ABS 2002-06 A..... |             |             |                  | 2           | F                              | 4,736,663   | 98.2490    | 4,630,604                    | 4,713,113                                 | 4,726,512                                | (3,283)                                                   |                                            | 4.463   | 4.353             | MM       | 6,427                         | 210,346                     | 11/20/2002 | 11/20/2009 |       |    |
| 17305E-BY-0                                                                                            | 2003 A.....                                    |             |             |                  | 2           | F                              | 9,991,400   | 98.6440    | 9,864,396                    | 10,000,000                                | 9,992,540                                | 728                                                       |                                            | 4.750   | 4.761             | JD       | 27,708                        | 475,000                     | 12/05/2003 | 12/10/2015 |       |    |
| 173067-GR-4                                                                                            | CGWMT 05-C3 05-C3 ASB.....                     |             |             |                  | 2           | F                              | 5,024,950   | 97.7260    | 4,886,310                    | 5,000,000                                 | 5,022,867                                | (2,083)                                                   |                                            | 4.755   | 4.687             | MM       | 19,813                        | 118,875                     | 06/15/2005 | 10/01/2014 |       |    |
| 33735P-AF-4                                                                                            | FUNGMT 99-C1.....                              |             |             |                  | 2           | F                              | 1,944,537   | 102.3400   | 1,960,957                    | 1,916,123                                 | 1,918,509                                | (6,599)                                                   |                                            | 6.070   | 5.880             | MM       | 9,692                         | 116,943                     | 01/21/1999 | 10/01/2008 |       |    |
| 36228C-CL-5                                                                                            | GSNSC 98-C1 1998-C1 A3.....                    |             |             |                  | 2           | 1                              | 8,085,179   | 102.3440   | 7,501,141                    | 7,329,341                                 | 7,703,474                                | (154,068)                                                 |                                            | 6.135   | 2.016             | MM       | 37,471                        | 466,514                     | 07/16/2003 | 07/01/2008 |       |    |
| 36228C-TG-8                                                                                            | GSNSC 2004-662 2004-662 A5.....                |             |             |                  | 2           | F                              | 5,024,965   | 102.0460   |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |       |    |

SCHEDULE D - PART 1

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

| 1               | CUSIP Identification | 2                                                                                     | Codes |   |           | 6                | 7           | Fair Value                     |             | 10          | 11                           | Change in Book Adjusted Carrying Value    |                                          |                                                           |                                            |         | Interest          |          |                               |                             | Dates      |            |
|-----------------|----------------------|---------------------------------------------------------------------------------------|-------|---|-----------|------------------|-------------|--------------------------------|-------------|-------------|------------------------------|-------------------------------------------|------------------------------------------|-----------------------------------------------------------|--------------------------------------------|---------|-------------------|----------|-------------------------------|-----------------------------|------------|------------|
|                 |                      |                                                                                       | 3     | 4 | 5         |                  |             | 8                              | 9           |             |                              | 12                                        | 13                                       | 14                                                        | 15                                         | 16      | 17                | 18       | 19                            | 20                          | 21         | 22         |
|                 |                      | Description                                                                           | *     | F | Bond CHAR | NAIC Designation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value  | Par Value   | Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of | How Paid | Admitted Amount Due & Accrued | Gross Amt. Rec. During Year | Acquired   | Maturity   |
| 52108H-K7-8     |                      | LBUSMNT, 2004-05 - 2004-06 A6                                                         |       |   | 2         | IFE              | 5,024,668   | 98.9400                        | 4,947,019   | 5,000,000   | 5,021,605                    |                                           | (2,282)                                  |                                                           |                                            | 5,020   | 5,000             | MON      | 13,944                        | 251,000                     | 08/10/2004 | 08/11/2014 |
| 52108H-LH-5     |                      | LB-UBS COMM MORT TRUST LBUBSCM CMO 2002-                                              |       |   | 2         | IFE              | 7,411,578   | 97.8170                        | 7,213,982   | 7,375,000   | 7,397,431                    |                                           | (4,601)                                  |                                                           |                                            | 4,563   | 4,525             | MON      | 18,696                        | 336,521                     | 09/26/2002 | 05/11/2012 |
| 59022H-HH-8     |                      | MERRILL LYNCH MORTGAGE TRUST M 05-MCP1                                                |       |   | 2         | IFE              | 5,027,294   | 97.1810                        | 4,859,050   | 5,000,000   | 5,025,198                    |                                           | (2,096)                                  |                                                           |                                            | 4,674   | 4,604             | MON      | 19,475                        | 116,850                     | 06/21/2005 | 09/01/2014 |
| 61745W-W4-1     |                      | MSC 05-117 05-117 A5                                                                  |       |   | 2         | IFE              | 5,027,730   | 98.1600                        | 4,908,000   | 5,000,000   | 5,024,947                    |                                           | (2,783)                                  |                                                           |                                            | 4,780   | 4,734             | MON      | 19,917                        | 219,083                     | 01/20/2005 | 12/01/2014 |
| 69348H-CM-8     |                      | PNC MORT ACCEPTANCE CORP PNCMA LT 2000-C                                              |       |   | 2         | IFE              | 12,015,594  | 107.9740                       | 11,121,333  | 10,300,000  | 11,377,208                   |                                           | (274,224)                                |                                                           |                                            | 7,300   | 4,197             | MON      | 62,658                        | 751,900                     | 07/24/2003 | 09/01/2010 |
| 76110W-E9-3     |                      | RASC 04-KS9 04-KS9 A112                                                               |       |   | 2         | IFE              | 5,005,078   | 100.1760                       | 5,008,805   | 5,000,000   | 5,003,568                    |                                           | (1,510)                                  |                                                           |                                            | 4,669   | 4,648             | MON      | 3,242                         | 102,779                     | 06/30/2005 | 02/25/2008 |
| 831641-D2-5     |                      | SBI/C 05-10B 05-10B                                                                   |       |   | 2         | IFE              | 5,000,000   | 99.0000                        | 4,950,000   | 5,000,000   | 5,000,000                    |                                           |                                          |                                                           |                                            | 4,941   | 4,916             | MS       | 64,301                        |                             | 09/20/2005 | 09/10/2015 |
| 4399999 - Total |                      | Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities |       |   |           |                  | 175,242,482 | XX                             | 170,506,328 | 171,185,860 | 173,726,245                  |                                           | (670,324)                                |                                                           |                                            | XX      | XX                | XX       | 680,672                       | 6,871,963                   | XX         | XX         |
| 4599999 - Total |                      | Industrial and Miscellaneous Bonds                                                    |       |   |           |                  | 955,526,892 | XX                             | 951,890,619 | 936,630,355 | 949,942,507                  |                                           | (2,528,218)                              |                                                           |                                            | XX      | XX                | XX       | 12,335,119                    | 47,616,921                  | XX         | XX         |
| 5699999 - Total |                      | Issuer Obligations                                                                    |       |   |           |                  | 907,401,906 | XX                             | 906,838,995 | 889,222,330 | 902,733,272                  |                                           | (2,169,341)                              |                                                           |                                            | XX      | XX                | XX       | 13,658,156                    | 47,060,632                  | XX         | XX         |
| 5999999 - Total |                      | Single Class Mortgage-Backed/Asset-Backed Securities                                  |       |   |           |                  | 91,446,979  | XX                             | 91,070,444  | 91,160,525  | 91,503,382                   |                                           | 22,443                                   |                                                           |                                            | XX      | XX                | XX       | 412,516                       | 4,864,340                   | XX         | XX         |
| 5999999 - Total |                      | Defined Multi-Class Residential Mortgage-Backed Securities                            |       |   |           |                  | 133,510,123 | XX                             | 137,571,373 | 135,900,861 | 134,746,585                  |                                           | 260,579                                  |                                                           |                                            | XX      | XX                | XX       | 625,712                       | 7,413,301                   | XX         | XX         |
| 5999999 - Total |                      | Other Multi-Class Residential Mortgage-Backed Securities                              |       |   |           |                  |             | XX                             |             |             |                              |                                           |                                          |                                                           |                                            | XX      | XX                | XX       |                               |                             | XX         | XX         |
| 5999999 - Total |                      | Defined Multi-Class Commercial Mortgage-Backed Securities                             |       |   |           |                  | 217,797,151 | XX                             | 211,937,608 | 213,281,943 | 216,135,619                  |                                           | (725,580)                                |                                                           |                                            | XX      | XX                | XX       | 1,155,867                     | 8,659,220                   | XX         | XX         |
| 5999999 - Total |                      | Other Multi-Class Commercial Mortgage-Backed Securities                               |       |   |           |                  |             | XX                             |             |             |                              |                                           |                                          |                                                           |                                            | XX      | XX                | XX       |                               |                             | XX         | XX         |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |
|                 |                      |                                                                                       |       |   |           |                  |             |                                |             |             |                              |                                           |                                          |                                                           |                                            |         |                   |          |                               |                             |            |            |





SCHEDULE D - PART 3

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

| 1                    | 2                                           | 3       | 4             | 5                             | 6                         | 7           | 8          | 9                                       |
|----------------------|---------------------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|------------|-----------------------------------------|
| CUSIP Identification | Description                                 | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value  | Paid for Accrued Interest and Dividends |
| 0399999 - Total      | FEDERAL HOME LOAN BANK 9C-2012 5.000%       |         | 08/17/2005    | GREENWICH CAPITAL             |                           | 2,038,855   | 2,029,027  |                                         |
| 105766-AR-1          | BRAZIL - FEDERATIVE REPUBLIC 0 8.875%       | F       | 02/23/2005    | MERRILL LYNCH CAPITAL MARKETS |                           | 2,038,855   | 2,029,027  |                                         |
| 105766-BE-9          | BRAZIL - FEDERATIVE REPUBLIC 0 8.875%       | F       | 02/23/2005    | BARCLAYS BANK PLC             |                           | 106,288     | 104,000    | 3,410                                   |
| 105766-BH-2          | BRAZIL - FEDERATIVE REPUBLIC 0 8.000%       | F       | 08/01/2005    | Taxable Exchange              |                           | 98,278      | 95,000     | 3,138                                   |
| 78307A-CZ-4          | RUSSIAN FEDERATION - THE 5.000% 03/31       | F       | 05/04/2005    | Tax Free Exchange             |                           | 593,358     | 586,000    | 944                                     |
| 1799999 - Total      | Bonds - States, Territories and Possessions |         |               |                               |                           | 197,402     | 200,000    |                                         |
| 31407W-EZ-4          | FINMA COLLATERAL - MUNI 4.898% 08/07/13     |         | 07/06/2005    | DEUTSCHE BANK                 |                           | 995,326     | 985,000    | 7,492                                   |
| 646139-D8-5          | NEW JERSEY STATE TRNPK AUTH 4.252% 01       |         | 07/27/2005    | Tax Free Exchange             |                           | 1,971,310   | 1,966,778  | 5,887                                   |
| 83162C-PN-7          | SNAP 05-20E 1 4.840% 05/01/25               |         | 05/03/2005    | CS FIRST BOSTON NZ            |                           | 3,000,000   | 3,000,000  | 9,213                                   |
| 831641-DX-0          | SBIC 05-10A 05-10A 1 5.038% 03/10/15        |         | 03/15/2005    | GOLDMAN SACHS & CO            |                           | 4,903,358   | 4,903,358  |                                         |
| 3199999 - Total      | Bonds - Special Revenue                     |         |               |                               |                           | 3,482,910   | 3,482,910  |                                         |
| 186108-CD-6          | CLEVELAND ELEC ILLUMINATING CO FE 5.6       |         | 07/06/2005    | Various                       |                           | 13,357,578  | 13,353,046 | 15,100                                  |
| 240019-B0-1          | DPL INC 5.125% 10/01/13                     |         | 06/29/2005    | Tax Free Exchange             |                           | 1,552,050   | 1,485,000  | 6,060                                   |
| 4002740-AA-2         | GULFSTREAM NATURAL GAS SYSTEM 5.560%        |         | 10/21/2005    | HONG KONG SHANGHAI BANKING    |                           | 4,005,995   | 4,000,000  | 55,000                                  |
| 454889-AK-2          | INDIANA MICHIGAN PWR CO 5.050% 11/15/       |         | 03/11/2005    | CS FIRST BOSTON NZ            |                           | 302,655     | 300,000    |                                         |
| 591894-RJ-3          | METROPOLITAN EDISON 4.950% 03/15/13         |         | 07/11/2005    | CS FIRST BOSTON NZ            |                           | 2,957,880   | 3,000,000  | 50,500                                  |
| 629377-AS-1          | NRG ENERGY INC 8.000% 12/15/13              |         | 08/01/2005    | Tax Free Exchange             |                           | 1,506,735   | 1,500,000  | 24,544                                  |
| 69361W-AA-5          | PSEG POWER 5.381% 11/16/07                  |         | 08/03/2005    | MERRILL LYNCH CAPITAL MARKETS |                           | 725,281     | 700,000    | 7,156                                   |
| 695114-BW-7          | PACIFIC CORP 5.450% 09/15/13                |         | 08/03/2005    | MORGAN STANLEY & CO           |                           | 3,031,794   | 3,000,000  |                                         |
| 816851-AF-6          | SEMPRA ENERGY 6.000% 02/01/13               |         | 07/07/2005    | MORGAN STANLEY & CO           |                           | 1,051,110   | 1,000,000  | 17,712                                  |
| 842400-ER-0          | SOUTHERN CA EDISON 5.000% 01/15/14          |         | 03/09/2005    | BARCLAYS BANK PLC             |                           | 570,785     | 540,000    | 3,870                                   |
| 95709T-AA-8          | WESTAR ENERGY INC 6.000% 07/01/14           |         | 03/09/2005    | MORGAN STANLEY & CO           |                           | 540,918     | 540,000    | 4,425                                   |
| 95709T-AB-6          | WESTAR ENERGY INC 5.150% 01/01/17           |         | 03/09/2005    | BANK OF AMERICA               |                           | 3,731,945   | 3,500,000  | 42,583                                  |
| 3899999 - Total      | Bonds - Public Utilities                    |         | 04/12/2005    | Various                       |                           | 2,947,590   | 3,000,000  | 37,337                                  |
| 01958X-BK-2          | ALLIED WASTE NORTH AMERICA 6.375% 04/       |         | 11/16/2005    | Various                       |                           | 22,942,338  | 22,565,000 | 249,187                                 |
| 03073E-AC-9          | AMERISOURCE CORP 5.625% 09/15/12            |         | 09/08/2005    | LEHMAN BROTHERS INC           |                           | 121,050     | 125,000    | 705                                     |
| 03073E-AE-5          | AMERISOURCE CORP 5.875% 09/15/15            |         | 10/25/2005    | Various                       |                           | 124,375     | 125,000    |                                         |
| 055395-AA-5          | BOP CRYSTAL US HOLDINGS CORP 9.625% 0       |         | 04/13/2005    | Tax Free Exchange             |                           | 331,837     | 335,000    | 855                                     |
| 05947U-D3-9          | BACM 05-1 05-1 A5 4.977% 11/10/42           |         | 03/31/2005    | BANK OF AMERICA               |                           | 327,388     | 325,000    | 10,253                                  |
| 05947U-R7-5          | BACM 05-3 05-3 ASB 4.588% 07/10/43          |         | 06/29/2005    | BANK OF AMERICA               |                           | 5,025,068   | 5,000,000  | 7,603                                   |
| 06423A-AQ-6          | BANK ONE CORPORATION 5.900% 11/15/11        |         | 03/02/2005    | DEUTSCHE BANK                 |                           | 10,050,267  | 10,000,000 | 15,297                                  |
| 07387A-BW-4          | BSAMM 05-4 05-4 B1 5.158% 08/25/35          |         | 07/08/2005    | BEAR STERNS & CO              |                           | 2,127,600   | 2,000,000  | 36,711                                  |
| 097395-AG-2          | BOISE CASCADE LLC 7.025% 10/15/12           |         | 07/27/2005    | Tax Free Exchange             |                           | 998,278     | 998,902    | 4,077                                   |
| 097395-AH-0          | BOISE CASCADE LLC 7.125% 10/15/14           |         | 07/27/2005    | Tax Free Exchange             |                           | 964,969     | 950,000    | 2,050                                   |
| 126408-GB-3          | CSX CORP 6.300% 03/15/12                    |         | 07/13/2005    | BEAR STERNS & CO              |                           | 262,530     | 250,000    | 5,047                                   |
| 126650-AY-2          | CVS CORP 4.875% 09/15/14                    |         | 10/13/2005    | Various                       |                           | 9,089,304   | 8,400,000  | 180,810                                 |
| 126650-AM-0          | CVS CORP 5.288% 01/11/27                    |         | 10/27/2005    | CS FIRST BOSTON NZ            |                           | 2,877,350   | 3,000,000  | 18,687                                  |
| 126670-CL-0          | CWL 05-11 2005-11 AF6 5.050% 02/25/3        |         | 12/06/2005    | COUNTRYWIDE FUNDING           |                           | 3,042,304   | 3,147,298  | 13,432                                  |
| 12667G-R6-2          | CWLT 05-41 05-41 1A1 4.521% 09/25/3         |         | 09/12/2005    | COUNTRYWIDE FUNDING           |                           | 899,997     | 900,000    | 3,409                                   |
| 126685-AD-8          | CWHL 05-C 05-C 2A 4.549% 07/15/35           |         | 07/14/2005    | COUNTRYWIDE FUNDING           |                           | 897,706     | 897,706    |                                         |
| 141491-AG-3          | CARDINAL HEALTH INC 4.000% 06/15/35         |         | 07/11/2005    | Various                       |                           | 1,244,175   | 1,244,175  | 1,693                                   |
| 165167-BL-0          | CHESAPEAKE ENERGY CORP 6.375% 06/15/1       |         | 07/25/2005    | Tax Free Exchange             |                           | 2,495,995   | 2,750,000  | 18,972                                  |
| 165167-BR-7          | CHESAPEAKE ENERGY CORP 6.500% 08/15/1       |         | 07/19/2005    | BANK OF AMERICA               |                           | 304,234     | 300,000    | 1,806                                   |
| 171340-AF-9          | CHURCH & DWIGHT 6.000% 12/15/12             |         | 08/11/2005    | Tax Free Exchange             |                           | 44,540      | 45,000     |                                         |
| 173067-GR-4          | CGMT 05-C3 05-C3 ASB 4.755% 05/15/4         |         | 06/28/2005    | Tax Free Exchange             |                           | 1,011,563   | 1,000,000  | 2,167                                   |
| 203668-AD-0          | COMMUNITY HEALTH SYSTEMS INC 6.500% 1       |         | 06/15/2005    | CITIGROUP GLOBAL MARKETS INC  |                           | 5,024,950   | 5,000,000  | 17,831                                  |
| 22239H-AG-5          | COUNTRYWIDE FINANCIAL CORP 4.500% 06/       |         | 04/15/2005    | Tax Free Exchange             |                           | 909,655     | 900,000    | 19,337                                  |
| 228188-AA-6          | CROWN AMERICAS INC 7.625% 11/15/13          |         | 06/10/2005    | LEHMAN BROTHERS INC           |                           | 2,980,230   | 3,000,000  | 750                                     |
| 228188-AC-2          | CROWN AMERICAS INC 7.750% 11/15/15          |         | 11/21/2005    | Various                       |                           | 391,000     | 390,000    | 119                                     |
| 23330X-AE-0          | DPS TECHNOLOGIES INC 6.875% 11/01/13        |         | 12/08/2005    | CS FIRST BOSTON NZ            |                           | 210,638     | 205,000    | 1,086                                   |
| 23331A-AX-7          | DARTON D R INC 5.375% 06/15/12              |         | 06/29/2005    | Tax Free Exchange             |                           | 262,386     | 250,000    | 2,760                                   |
| 23919K-AE-8          | DAVITA INC 6.625% 03/15/13                  |         | 07/29/2005    | Various                       |                           | 1,508,000   | 1,515,000  | 5,852                                   |
| 24823U-AE-8          | DENBURY RESOURCES INC 7.500% 04/01/13       |         | 09/12/2005    | Tax Free Exchange             |                           | 450,921     | 450,000    | 14,078                                  |
| 252126-AJ-6          | DEX MEDIA WEST 5.875% 11/15/11              |         | 11/15/2005    | MORGAN (J.P.) SECURITIES      |                           | 41,300      | 40,000     | 392                                     |
| 32051G-CD-0          | ELMS 05-A6 05-A6 B1 5.478% 08/25/           |         | 03/15/2005    | Tax Free Exchange             |                           | 250,000     | 250,000    | 4,529                                   |
| 338032-BA-2          | FISHER SCIENTIFIC INTL INC 6.125% 07/1      |         | 07/06/2005    | CS FIRST BOSTON NZ            |                           | 1,007,748   | 999,085    | 1,528                                   |
| 36228C-VR-1          | GSMS 05-664 A-ABA 4.680% 07/1               |         | 08/02/2005    | Various                       |                           | 256,600     | 255,000    | 549                                     |
| 365558-AC-9          | GARDNER DENVER INC 8.000% 05/01/13          |         | 06/09/2005    | GOLDMAN SACHS & CO            |                           | 5,049,830   | 5,000,000  | 14,300                                  |
| 368280-KR-6          | GECCMC 05-C1 05-C1 A5 4.772% 06/10/4        |         | 03/08/2005    | Tax Free Exchange             |                           | 250,000     | 250,000    | 167                                     |
|                      |                                             |         |               | DEUTSCHE BANK                 |                           | 9,435,043   | 9,475,000  | 16,119                                  |

SCHEDULE D - PART 3

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

| 1                    | 2                                       | 3       | 4             | 5                             | 6                         | 7           | 8         | 9                                       |
|----------------------|-----------------------------------------|---------|---------------|-------------------------------|---------------------------|-------------|-----------|-----------------------------------------|
| CUSIP Identification | Description                             | Foreign | Date Acquired | Name of Vendor                | Number of Shares of Stock | Actual Cost | Par Value | Paid for Accrued Interest and Dividends |
| 362280-PV-2          | GEONC 05-C3 05-C3 AKB 4.940% 07/10/14   |         | 08/12/2005    | DEUTSCHE BANK                 |                           | 5,024,753   | 5,000,000 | 16,467                                  |
| 373200-AJ-3          | GEORGIA GULF CORP 7.125% 12/15/13       |         | 01/26/2005    | BANK OF AMERICA               |                           | 214,750     | 200,000   | 1,821                                   |
| 374689-AA-5          | GIBALTAR INDUSTRIES 8.000% 12/01/15     |         | 11/23/2005    | Various                       |                           | 59,925      | 60,000    |                                         |
| 406216-AR-2          | HALLIBURTON CO 5.500% 10/15/10          |         | 07/13/2005    | CS FIRST BOSTON NZ            |                           | 1,040,000   | 1,000,000 | 14,208                                  |
| 41161P-R0-8          | HYMILT 05-8 05-8 2A2A 4.663% 09/19/35   |         | 07/01/2005    | GREENWICH CAPITAL             |                           | 1,994,847   | 1,975,096 | 6,509                                   |
| 413627-AU-4          | HARRAHS OPERATING CO 5.625% 06/01/15    |         | 12/05/2005    | Tax Free Exchange             |                           | 4,027,135   | 4,000,000 | 2,500                                   |
| 423074-AH-6          | HEINZ H. J. COMPANY 6.428% 12/01/08     |         | 11/28/2005    | MORGAN (J.P.) SECURITIES      |                           | 2,059,580   | 2,000,000 |                                         |
| 428040-BX-6          | HERTZ CORP 8.875% 01/01/14              |         | 12/20/2005    | Various                       |                           | 356,500     | 355,000   | 39                                      |
| 442488-AU-6          | K HOYMANIAN ENTERPRISES INC 6.250% 01   |         | 04/19/2005    | Tax Free Exchange             |                           | 250,000     | 250,000   | 4,080                                   |
| 466251-NC-3          | JPMCC 05-LDP2 05-LDP2 A4 4.738% 07/1    |         | 06/10/2005    | MORGAN (J.P.) SECURITIES      |                           | 5,024,714   | 5,000,000 | 13,819                                  |
| 466251-UB-7          | JPMCONS 05-LDP4 05-LDP4 ASB 4.82%       |         | 09/22/2005    | MORGAN (J.P.) SECURITIES      |                           | 5,024,998   | 5,000,000 | 18,760                                  |
| 47745H-AB-3          | JF SHEA CO INC 6.090% 10/15/17          |         | 10/13/2005    | PRIVATE                       |                           | 3,000,000   | 3,000,000 |                                         |
| 48666K-AH-2          | KB HOME 5.750% 02/01/14                 |         | 07/15/2005    | MORGAN STANLEY & CO           |                           | 19,842      | 20,000    | 540                                     |
| 48666K-AL-3          | KB HOME 5.875% 01/15/15                 |         | 07/15/2005    | CITIGROUP GLOBAL MARKETS INC  |                           | 25,035      | 25,000    | 20                                      |
| 494460-BG-4          | KIMCO REALTY CORP 4.820% 06/01/14       |         | 06/01/2005    | UBS SECURITIES                |                           | 5,000,000   | 5,000,000 |                                         |
| 49465W-AA-4          | KINDER MORGAN FINANCE 5.350% 01/05/11   |         | 12/07/2005    | UBS SECURITIES                |                           | 1,147,562   | 1,150,000 | 513                                     |
| 50075N-AB-0          | KRAFT FOODS INC 5.625% 11/01/11         |         | 09/16/2005    | BEAR STERNS & CO              |                           | 1,040,670   | 1,000,000 | 21,875                                  |
| 502413-AS-6          | L-3 COMMUNICATIONS CORP 5.875% 01/15/   |         | 03/18/2005    | Tax Free Exchange             |                           | 250,000     | 250,000   | 2,570                                   |
| 52108H-AU-5          | LEUBSOMT 05-C3 05-C3 AAB 4.664% 07/1    |         | 06/21/2005    | LEHMAN BROTHERS INC           |                           | 5,024,960   | 5,000,000 | 12,308                                  |
| 521865-AJ-4          | LEAR CORP 5.750% 08/01/14               |         | 04/07/2005    | Tax Free Exchange             |                           | 2,954,819   | 3,000,000 | 31,625                                  |
| 52517P-VN-5          | SHEAR LEH HUITI HLDG 4.250% 01/27/10    |         | 01/04/2005    | LEHMAN BROTHERS INC           |                           | 2,987,280   | 3,000,000 |                                         |
| 532776-AJ-0          | LIN TELEVISION CORP 6.500% 05/15/13     |         | 06/16/2005    | Tax Free Exchange             |                           | 700,000     | 700,000   | 3,918                                   |
| 552510-AJ-5          | M & I MARSHALL & LISLEY BANK 2.900% 0   |         | 12/09/2005    | LEHMAN BROTHERS INC           |                           | 349,975     | 363,636   | 3,398                                   |
| 552953-AR-2          | MGM MIRAGE INC 6.625% 07/15/15          |         | 12/21/2005    | Tax Free Exchange             |                           | 496,297     | 500,000   | 16,654                                  |
| 576203-AG-8          | MASSEY ENERGY COMPANY 6.875% 04/01/24   |         | 12/13/2005    | Various                       |                           | 245,556     | 245,000   |                                         |
| 59001A-AK-8          | MERRITAGE CORP 6.250% 03/15/15          |         | 12/21/2005    | CITIGROUP GLOBAL MARKETS INC  |                           | 72,200      | 80,000    | 1,417                                   |
| 59022H-HH-8          | MERRILL LYNCH MORTGAGE TRUST M 05-MCP1  |         | 06/21/2005    | MERRILL LYNCH CAPITAL MARKETS |                           | 2,991,360   | 3,000,000 | 18,177                                  |
| 59217E-AO-7          | METROPOLITAN LIFE GLOBAL FUNDJ 4.500%   |         | 04/21/2005    | DEUTSCHE BANK                 |                           | 126,562     | 125,000   | 102                                     |
| 60467X-AA-5          | MIRANT NORTH AMERICA LLC 7.375% 12/31   |         | 12/21/2005    | KBC FINANCIAL                 |                           | 509,340     | 500,000   | 14,462                                  |
| 608328-AT-7          | MOHEGAN TRIBAL GAMING AUTHORITY 6.125%  |         | 07/28/2005    | Tax Free Exchange             |                           | 757,500     | 750,000   |                                         |
| 615394-AF-0          | MOOG INC 6.250% 01/15/15                |         | 01/05/2005    | Various                       |                           | 2,053,240   | 2,000,000 | 26,794                                  |
| 61745M-AA-1          | MORGAN STANLEY 5.300% 03/01/13          |         | 05/27/2005    | MORGAN STANLEY & CO           |                           | 5,027,730   | 5,000,000 | 17,261                                  |
| 651290-AH-1          | MSC 05-T17 05-T17 A5 4.780% 12/13/41    |         | 01/20/2005    | MORGAN STANLEY & CO           |                           | 251,946     | 250,000   | 1,518                                   |
| 652482-BG-4          | NEUFIELD EXPLORATION CO 6.625% 09/01/   |         | 04/04/2005    | Tax Free Exchange             |                           | 2,997,943   | 3,000,000 | 56,975                                  |
| 65332V-BJ-1          | NEWS AMERICA INC 5.300% 12/15/14        |         | 04/12/2005    | Tax Free Exchange             |                           | 6,135,000   | 6,135,000 | 70,228                                  |
| 67734P-AA-4          | NEXTEL COMMUNICATIONS INC 5.950% 03/1   |         | 11/21/2005    | BANK OF AMERICA               |                           | 514,515     | 500,000   | 3,686                                   |
| 681904-AK-4          | OHIO EDISON 5.647% 06/15/09             |         | 07/28/2005    | BANK OF AMERICA               |                           | 142,125     | 140,000   | 73                                      |
| 690731-AL-7          | OWENS-BROCKWAY GLASS CONTAINER 6.750%   |         | 12/14/2005    | Various                       |                           | 250,000     | 250,000   | 8,437                                   |
| 74153W-AB-5          | PRICOA GLOBAL FUNDING I 3.900% 12/15/   |         | 05/31/2005    | Tax Free Exchange             |                           | 5,663,240   | 5,665,000 | 54,620                                  |
| 74153W-AN-9          | PRICOA GLOBAL FUNDING I 4.200% 01/15/   |         | 03/09/2005    | Various                       |                           | 3,493,560   | 6,500,000 | 62,067                                  |
| 74153W-AS-8          | PRICOA GLOBAL FUNDING I 4.625% 06/25/   |         | 03/04/2005    | MERRILL LYNCH CAPITAL MARKETS |                           | 4,000,000   | 3,500,000 |                                         |
| 74246P-AA-1          | PROQUEST CO 5.380% 01/31/15             |         | 06/16/2005    | PRIVATE                       |                           | 464,650     | 4,000,000 |                                         |
| 74913G-AH-8          | US WEST COMMUNICATIONS INC 7.625% 06/   |         | 10/19/2005    | Various                       |                           | 5,005,078   | 455,000   | 10,623                                  |
| 76110W-E9-3          | RASC 04-KS9 04-KS9 A112 4.669% 10/25    |         | 06/30/2005    | DEUTSCHE BANK                 |                           | 4,993,806   | 5,000,000 | 4,505                                   |
| 828807-BL-0          | SIMON PROPERTY GROUP L.P. 4.600% 06/1   |         | 09/08/2005    | Tax Free Exchange             |                           | 2,891,365   | 5,000,000 | 58,139                                  |
| 828807-BW-8          | SIMON PROPERTY GROUP L.P. 5.100% 06/1   |         | 09/08/2005    | Tax Free Exchange             |                           | 5,000,000   | 3,000,000 | 38,675                                  |
| 831641-DZ-5          | SBC 05-10B 05-10B 4.941% 09/10/15       |         | 09/20/2005    | MORGAN (J.P.) SECURITIES      |                           | 65,625      | 5,000,000 |                                         |
| 85375C-AS-0          | STANDARD PACIFIC CP 6.500% 08/15/10     |         | 08/01/2005    | Various                       |                           | 109,863     | 65,000    | 587                                     |
| 857689-AV-5          | STATION CASINOS INC 6.000% 04/01/12     |         | 04/28/2005    | BANK OF AMERICA               |                           | 70,000      | 110,000   | 195                                     |
| 867363-AE-3          | SUNGARD DATA 4.875% 01/15/14            |         | 07/29/2005    | MORGAN (J.P.) SECURITIES      |                           | 726,952     | 80,000    | 8,319                                   |
| 91324P-AF-9          | UNITED HEALTHCARE 3.300% 01/30/08       |         | 11/28/2005    | RAYMOND JAMES & ASSOC. INC    |                           | 2,465,525   | 750,000   | 3,047                                   |
| 92344T-AA-6          | VERIZON PENNSYLVANIA 5.650% 11/15/11    |         | 03/11/2005    | MORGAN STANLEY & CO           |                           | 5,012,250   | 2,500,000 | 125,556                                 |
| 939336-X6-5          | WASHINGTON MUTUAL WAMU 05-AR1 05-AR1 A2 |         | 10/20/2005    | BANK OF AMERICA               |                           | 1,523,231   | 5,000,000 | 3,519                                   |
| 960386-AG-5          | WABTEC 6.875% 07/31/13                  |         | 07/14/2005    | GREENWICH CAPITAL             |                           | 5,000,000   | 1,523,231 | 1,574                                   |
| BA00KB-Q2-2          | NFL FOOTBALL TRUST III                  |         | 05/10/2005    | MORGAN (J.P.) SECURITIES      |                           | 5,000,000   | 80,000    |                                         |
| 67000X-AA-4          | NOVELIS INC 7.500% 02/15/15             |         | 01/31/2005    | PRIVATE                       |                           | 408,750     | 5,000,000 |                                         |
| 87971W-AC-7          | TELUS CORP ORD 8.000% 06/01/11          | F       | 07/21/2005    | Various                       |                           | 3,500,000   | 400,000   |                                         |
| 05667M-AA-3          | BNP PARIBAS 4.800% 06/24/15             | F       | 06/17/2005    | UBS SECURITIES                |                           | 6,996,710   | 3,500,000 | 37,444                                  |
| 25244S-AA-5          | DIAGEO FINANCE BV 5.300% 10/28/15       | F       | 10/25/2005    | BANK OF AMERICA               |                           | 4,989,250   | 5,000,000 |                                         |



SCHEDULE D - PART 4

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

| 1                                                    | 2                                         | 3             | 4             | 5                  | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                        |                                                           |                                          |                                            | 16                                             | 17                                       | 18                               | 19                            | 20                                                 | 21            |
|------------------------------------------------------|-------------------------------------------|---------------|---------------|--------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|----------------------------------------|-----------------------------------------------------------|------------------------------------------|--------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|---------------|
|                                                      |                                           |               |               |                    |                           |               |           |             |                                         | 11                                       | 12                                     | 13                                                        | 14                                       | 15                                         |                                                |                                          |                                  |                               |                                                    |               |
| CUSIP Ident-ification                                | Description                               | F o r e i g n | Disposal Date | Name of Purchaser  | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B/A, C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B/A, C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Maturity Date |
| 313303-Y0-7...                                       | FEDERAL HOME LOAN BANK 4.880%             |               | 12/25/2005.   | Paydown            |                           | 2,474,047     | 2,474,047 | 2,484,001   | 2,483,973                               |                                          | (9,926)                                |                                                           | (9,926)                                  |                                            | 2,474,047                                      |                                          |                                  |                               | 59,603                                             | 12/23/2016.   |
| 36202K-DK-8...                                       | GINNIE MAE I ARM 6206 4.375%              |               | 12/01/2005.   | Paydown            |                           | 44,715        | 44,715    | 43,841      | 44,064                                  |                                          | 651                                    |                                                           | 651                                      |                                            | 44,715                                         |                                          |                                  |                               | 759                                                | 03/20/2017.   |
| 36202K-EN-1...                                       | GINNIE MAE I ARM 6241 4.750%              |               | 12/01/2005.   | Paydown            |                           | 10,106        | 10,106    | 9,617       | 9,726                                   |                                          | 380                                    |                                                           | 380                                      |                                            | 10,106                                         |                                          |                                  |                               | 145                                                | 07/20/2017.   |
| 36202K-EZ-4...                                       | GINNIE MAE I ARM 6252 4.750%              |               | 12/01/2005.   | Paydown            |                           | 111,594       | 111,594   | 110,476     | 110,679                                 |                                          | 915                                    |                                                           | 915                                      |                                            | 111,594                                        |                                          |                                  |                               | 2,507                                              | 08/20/2017.   |
| 36202K-FB-6...                                       | GINNIE MAE I ARM 6262 4.750%              |               | 12/01/2005.   | Paydown            |                           | 49,892        | 49,892    | 47,650      | 48,119                                  |                                          | 1,772                                  |                                                           | 1,772                                    |                                            | 49,892                                         |                                          |                                  |                               | 1,328                                              | 09/20/2017.   |
| 36202K-PP-5...                                       | GINNIE MAE I ARM 6274 4.125%              |               | 12/01/2005.   | Paydown            |                           | 34,324        | 34,324    | 34,035      | 34,082                                  |                                          | 242                                    |                                                           | 242                                      |                                            | 34,324                                         |                                          |                                  |                               | 674                                                | 10/20/2017.   |
| 36202K-6A-7...                                       | GINNIE MAE I ARM 6283 4.125%              |               | 12/01/2005.   | Paydown            |                           | 36,040        | 36,040    | 35,525      | 35,622                                  |                                          | 418                                    |                                                           | 418                                      |                                            | 36,040                                         |                                          |                                  |                               | 847                                                | 12/20/2017.   |
| 36202K-JW-6...                                       | GINNIE MAE I ARM 8377 4.750%              |               | 12/01/2005.   | Paydown            |                           | 17,837        | 17,837    | 16,784      | 16,965                                  |                                          | 872                                    |                                                           | 872                                      |                                            | 17,837                                         |                                          |                                  |                               | 424                                                | 07/20/2018.   |
| 36202K-KA-2...                                       | GINNIE MAE I ARM 8389 4.750%              |               | 12/01/2005.   | Paydown            |                           | 9,489         | 9,489     | 9,056       | 9,129                                   |                                          | 360                                    |                                                           | 360                                      |                                            | 9,489                                          |                                          |                                  |                               | 222                                                | 08/20/2018.   |
| 362034-JN-1...                                       | GOVERNMENT NATIONAL MORTGAGE A 8369 7     |               | 05/01/2005.   | Paydown            |                           | 4,148         | 4,148     | 2,899       | 3,960                                   |                                          | 188                                    |                                                           | 188                                      |                                            | 4,148                                          |                                          |                                  |                               | 91                                                 | 10/15/2005.   |
| 362046-ZN-7...                                       | GOVERNMENT NATIONAL MORTGAGE A 18749      |               | 12/01/2005.   | Paydown            |                           | 734           | 734       | 711         | 722                                     |                                          | 12                                     |                                                           | 12                                       |                                            | 734                                            |                                          |                                  |                               | 27                                                 | 09/15/2007.   |
| 362200-WF-4...                                       | GOVERNMENT NATIONAL MORTGAGE A 292957     |               | 12/01/2005.   | Paydown            |                           | 3,692         | 3,692     | 3,652       | 3,653                                   |                                          | 38                                     |                                                           | 38                                       |                                            | 3,692                                          |                                          |                                  |                               | 223                                                | 11/15/2020.   |
| 039999 - Bonds - U.S. Governments                    |                                           |               |               |                    |                           | 2,796,618     | 2,796,618 | 2,796,247   | 2,800,684                               |                                          | (4,078)                                |                                                           | (4,078)                                  |                                            | 2,796,618                                      |                                          |                                  |                               | 66,850                                             | XX            |
| 161772-WF-5...                                       | MOROCCO 4.813% 07/02/09.                  | F.            | 07/01/2005.   | Redemption         | 100,000.                  | 25,000        | 25,000    | 24,063      | 24,318                                  |                                          | 662                                    |                                                           | 662                                      |                                            | 25,000                                         |                                          |                                  |                               | 508                                                | 07/02/2009.   |
| EC2288-30-5...                                       | RUSSIAN FEDERATION - THE 5.000% 03/31.    | F.            | 05/04/2005.   | Tax Free Exchange. |                           | 197,402       | 200,000   | 190,200     | 195,988                                 |                                          | 1,415                                  |                                                           | 1,415                                    |                                            | 197,402                                        |                                          |                                  |                               | 5,945                                              | 03/31/2030.   |
| TT3163-06-6...                                       | BRAZIL - FEDERATIVE REPUBLIC 0 SOVD 8.    | F.            | 04/15/2005.   | Redemption         | 100,000.                  | 27,560        | 27,560    | 24,018      | 24,533                                  |                                          | 3,028                                  |                                                           | 3,028                                    |                                            | 27,560                                         |                                          |                                  |                               | 1,102                                              | 04/15/2014.   |
| TT3163-06-6...                                       | BRAZIL - FEDERATIVE REPUBLIC 0 SOVD 8.    | F.            | 08/01/2005.   | Taxable Exchange.  |                           | 502,445       | 496,083   | 432,320     | 441,586                                 |                                          | 2,888                                  |                                                           | 2,888                                    |                                            | 444,454                                        |                                          | 58,029                           | 58,029                        | 31,529                                             | 04/15/2014.   |
| 179999 - Bonds - States, Territories and Possessions |                                           |               |               |                    |                           | 752,445       | 748,643   | 670,601     | 686,425                                 |                                          | 7,993                                  |                                                           | 7,993                                    |                                            | 694,416                                        |                                          | 58,029                           | 58,029                        | 39,084                                             | XX            |
| 312836-WK-9...                                       | FREDDIE MAC 60LD 606650 7.500%            |               | 12/01/2005.   | Paydown            |                           | 93,862        | 93,862    | 94,435      | 94,425                                  |                                          | (564)                                  |                                                           | (564)                                    |                                            | 93,862                                         |                                          |                                  |                               | 4,074                                              | 12/01/2005.   |
| 31290K-4Y-2...                                       | FREDDIE MAC 555339 9.000%                 |               | 12/01/2005.   | Paydown            |                           | 919           | 919       | 909         | 909                                     |                                          | 10                                     |                                                           | 10                                       |                                            | 919                                            |                                          |                                  |                               | 44                                                 | 09/01/2011.   |
| 31290K-5A-3...                                       | FREDDIE MAC 555341 10.000%                |               | 12/01/2005.   | Paydown            |                           | 3,897         | 3,897     | 3,907       | 3,905                                   |                                          | (7)                                    |                                                           | (7)                                      |                                            | 3,897                                          |                                          |                                  |                               | 220                                                | 06/01/2019.   |
| 312915-V5-4...                                       | FREDDIE MAC FHLIC..1506 CMO 1506 H 6.7... |               | 12/01/2005.   | Paydown            |                           | 517,390       | 517,390   | 511,246     | 515,667                                 |                                          | 1,723                                  |                                                           | 1,723                                    |                                            | 517,390                                        |                                          |                                  |                               | 17,749                                             | 04/15/2008.   |
| 312926-5P-7...                                       | FREDDIE MAC 60LD C00854 7.500%            |               | 12/01/2005.   | Paydown            |                           | 84            | 84        | 85          | 85                                      |                                          | (1)                                    |                                                           | (1)                                      |                                            | 84                                             |                                          |                                  |                               | 3                                                  | 07/01/2029.   |
| 312926-SW-9...                                       | FREDDIE MAC 60LD C00524 7.500%            |               | 12/01/2005.   | Paydown            |                           | 22,614        | 22,614    | 22,940      | 22,941                                  |                                          | (327)                                  |                                                           | (327)                                    |                                            | 22,614                                         |                                          |                                  |                               | 894                                                | 06/01/2027.   |
| 312926-ST-4...                                       | FREDDIE MAC 60LD C00530 7.500%            |               | 12/01/2005.   | Paydown            |                           | 65,519        | 65,519    | 66,452      | 66,456                                  |                                          | (936)                                  |                                                           | (936)                                    |                                            | 65,519                                         |                                          |                                  |                               | 2,587                                              | 07/01/2027.   |
| 31333E-N0-3...                                       | FREDDIE MAC FHLIC..2074 CMO 2074 Z 6.5... |               | 12/01/2005.   | Paydown            |                           | 1,702,539     | 1,702,538 | 1,621,268   | 1,661,876                               |                                          | 40,663                                 |                                                           | 40,663                                   |                                            | 1,702,539                                      |                                          |                                  |                               | 56,845                                             | 07/15/2028.   |
| 31333K-TV-2...                                       | FREDDIE MAC FHLIC..2149 CMO 2149 T6 6     |               | 02/01/2005.   | Paydown            |                           | 139,381       | 139,381   | 137,094     | 138,991                                 |                                          | 390                                    |                                                           | 390                                      |                                            | 139,381                                        |                                          |                                  |                               | 1,022                                              | 09/15/2027.   |
| 313401-FJ-J-5...                                     | FREDDIE MAC 160056 9.250%                 |               | 12/01/2005.   | Paydown            |                           | 1,242         | 1,242     | 1,238       | 1,233                                   |                                          | 9                                      |                                                           | 9                                        |                                            | 1,242                                          |                                          |                                  |                               | 59                                                 | 09/01/2008.   |
| 313402-AZ-2...                                       | FREDDIE MAC 230024 8.500%                 |               | 12/01/2005.   | Paydown            |                           | 5,637         | 5,637     | 5,645       | 5,605                                   |                                          | 32                                     |                                                           | 32                                       |                                            | 5,637                                          |                                          |                                  |                               | 258                                                | 11/01/2008.   |
| 31340W-JR-5...                                       | FREDDIE MAC 186272 8.500%                 |               | 12/01/2005.   | Paydown            |                           | 3,832         | 3,832     | 3,776       | 3,786                                   |                                          | 46                                     |                                                           | 46                                       |                                            | 3,832                                          |                                          |                                  |                               | 158                                                | 12/01/2007.   |
| 31341A-CW-8...                                       | FREDDIE MAC 250085 8.250%                 |               | 12/01/2005.   | Paydown            |                           | 5,510         | 5,510     | 5,460       | 5,457                                   |                                          | 53                                     |                                                           | 53                                       |                                            | 5,510                                          |                                          |                                  |                               | 255                                                | 06/01/2009.   |
| 31341K-CD-8...                                       | FREDDIE MAC 258168 8.250%                 |               | 02/01/2005.   | Paydown            |                           | 6,561         | 6,561     | 5,328       | 5,966                                   |                                          | 595                                    |                                                           | 595                                      |                                            | 6,561                                          |                                          |                                  |                               | 89                                                 | 09/01/2007.   |
| 313595-5K-3...                                       | FANNIE MAE FIMA..93-210 CMO 210 PH 6.2    |               | 09/01/2005.   | Paydown            |                           | 605,794       | 605,794   | 605,226     | 603,357                                 |                                          | 2,437                                  |                                                           | 2,437                                    |                                            | 605,794                                        |                                          |                                  |                               | 14,691                                             | 10/25/2022.   |
| 313602-BD-5...                                       | FANNIE MAE FIMA..88-4 CMO 88-4 TR 749.42. |               | 12/01/2005.   | Paydown            |                           | 67            | 67        | 1,792       | 1,264                                   |                                          | (1,197)                                |                                                           | (1,197)                                  |                                            | 67                                             |                                          |                                  |                               | 306                                                | 03/01/2018.   |

SCHEDULE D - PART 4

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

| 1                                   | 2                                            | 3   | 4             | 5                 | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                        |                                                           |                                          |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                 | 21            |
|-------------------------------------|----------------------------------------------|-----|---------------|-------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|----------------------------------------|-----------------------------------------------------------|------------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|---------------|
|                                     |                                              |     |               |                   |                           |               |            |             |                                         | 11                                       | 12                                     | 13                                                        | 14                                       | 15                                         |                                               |                                          |                                  |                               |                                                    |               |
| CUSIP Identification                | Description                                  | For | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B/A, C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B/A, C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Maturity Date |
| 31360B-JQ-8...                      | FNMA COLLATERAL - MUNI 1171 7.750% 05...     |     | 12/01/2005    | Paydown           |                           | 10,539        | 10,539     | 10,288      | 10,396                                  |                                          | 143                                    |                                                           | 143                                      |                                            | 10,539                                        |                                          |                                  |                               | 355                                                | 05/01/2009    |
| 31360K-DS-0...                      | FNMA COLLATERAL - MUNI 8213 8.000% 01...     |     | 12/01/2005    | Paydown           |                           | 11,388        | 11,388     | 10,881      | 11,190                                  |                                          | 208                                    |                                                           | 208                                      |                                            | 11,388                                        |                                          |                                  |                               | 464                                                | 01/01/2008    |
| 313614-VA-4...                      | FNMA COLLATERAL - MUNI 50109 10.000% 0...    |     | 12/01/2005    | Paydown           |                           | 5,918         | 5,918      | 5,909       | 5,907                                   |                                          | 12                                     |                                                           | 12                                       |                                            | 5,918                                         |                                          |                                  |                               | 394                                                | 08/01/2018    |
| 313614-W3-9...                      | FNMA COLLATERAL - MUNI 50166 10.000% 0...    |     | 12/01/2005    | Paydown           |                           | 13,340        | 13,340     | 12,828      | 12,854                                  |                                          | 487                                    |                                                           | 487                                      |                                            | 13,340                                        |                                          |                                  |                               | 522                                                | 01/01/2019    |
| 313614-VS-3...                      | FNMA COLLATERAL - MUNI 50189 10.000% 0...    |     | 12/01/2005    | Paydown           |                           | 9,233         | 9,233      | 9,308       | 9,300                                   |                                          | (68)                                   |                                                           | (68)                                     |                                            | 9,233                                         |                                          |                                  |                               | 254                                                | 05/01/2019    |
| 31361R-RP-5...                      | FNMA COLLATERAL - MUNI 39194 9.000% 0...     |     | 12/01/2005    | Paydown           |                           | 11,455        | 11,455     | 11,146      | 11,258                                  |                                          | 196                                    |                                                           | 196                                      |                                            | 11,455                                        |                                          |                                  |                               | 682                                                | 05/01/2009    |
| 31361W-AT-4...                      | FNMA COLLATERAL - MUNI 43218 9.000% 0...     |     | 12/01/2005    | Paydown           |                           | 1,424         | 1,424      | 1,464       | 1,456                                   |                                          | (32)                                   |                                                           | (32)                                     |                                            | 1,424                                         |                                          |                                  |                               | 70                                                 | 03/01/2017    |
| 31365G-4G-9...                      | FNMA COLLATERAL - MUNI 124223 8.000%         |     | 12/01/2005    | Paydown           |                           | 33,929        | 33,929     | 33,416      | 33,432                                  |                                          | 497                                    |                                                           | 497                                      |                                            | 33,929                                        |                                          |                                  |                               | 1,271                                              | 02/01/2022    |
| 31371K-2W-0...                      | FNMA COLLATERAL - MUNI 254689 6.000%         |     | 12/01/2005    | Paydown           |                           | 1,138,326     | 1,138,326  | 1,190,084   | 1,190,180                               |                                          | (51,854)                               |                                                           | (51,854)                                 |                                            | 1,138,326                                     |                                          |                                  |                               | 34,300                                             | 03/01/2023    |
| 31371K-14-3...                      | FNMA COLLATERAL - MUNI 254471 6.000%         |     | 12/01/2005    | Paydown           |                           | 898,078       | 898,078    | 908,462     | 908,601                                 |                                          | (10,523)                               |                                                           | (10,523)                                 |                                            | 898,078                                       |                                          |                                  |                               | 27,644                                             | 09/01/2022    |
| 31371K-WD-9...                      | FNMA COLLATERAL - MUNI 254544 6.000%         |     | 12/01/2005    | Paydown           |                           | 1,889,624     | 1,889,624  | 1,930,960   | 1,931,259                               |                                          | (41,635)                               |                                                           | (41,635)                                 |                                            | 1,889,624                                     |                                          |                                  |                               | 56,277                                             | 11/01/2022    |
| 31374E-VK-9...                      | FNMA COLLATERAL - MUNI 313114 7.000%         |     | 12/01/2005    | Paydown           |                           | 134,315       | 134,315    | 131,960     | 131,988                                 |                                          | 2,327                                  |                                                           | 2,327                                    |                                            | 134,315                                       |                                          |                                  |                               | 4,172                                              | 10/01/2026    |
| 31385W-TP-4...                      | FNMA COLLATERAL - MUNI 555058 4.976%         |     | 12/01/2005    | Paydown           |                           | 246,376       | 246,376    | 245,837     | 245,770                                 |                                          | 606                                    |                                                           | 606                                      |                                            | 246,376                                       |                                          |                                  |                               | 8,010                                              | 12/01/2012    |
| 31385W-V3-0...                      | FNMA COLLATERAL - MUNI 555134 6.000%         |     | 12/01/2005    | Paydown           |                           | 2,159,431     | 2,159,431  | 2,221,178   | 2,220,779                               |                                          | (61,348)                               |                                                           | (61,348)                                 |                                            | 2,159,431                                     |                                          |                                  |                               | 67,691                                             | 12/01/2032    |
| 31385W-VY-2...                      | FNMA COLLATERAL - MUNI 555131 5.061%         |     | 12/01/2005    | Paydown           |                           | 355,802       | 355,802    | 362,905     | 361,883                                 |                                          | (6,061)                                |                                                           | (6,061)                                  |                                            | 355,802                                       |                                          |                                  |                               | 9,610                                              | 01/01/2013    |
| 31387K-2R-7...                      | FNMA COLLATERAL - MUNI 596684 5.500%         |     | 12/01/2005    | Paydown           |                           | 740,523       | 740,523    | 732,192     | 732,226                                 |                                          | 8,297                                  |                                                           | 8,297                                    |                                            | 740,523                                       |                                          |                                  |                               | 23,267                                             | 11/01/2031    |
| 31387K-3A-3...                      | FNMA COLLATERAL - MUNI 596693 6.000%         |     | 12/01/2005    | Paydown           |                           | 3,091,630     | 3,091,630  | 3,075,689   | 3,075,748                               |                                          | 15,882                                 |                                                           | 15,882                                   |                                            | 3,091,630                                     |                                          |                                  |                               | 104,987                                            | 01/01/2032    |
| 31389F-J5-2...                      | FNMA COLLATERAL - MUNI 624084 5.500%         |     | 12/01/2005    | Paydown           |                           | 656,159       | 656,159    | 624,787     | 624,567                                 |                                          | 31,592                                 |                                                           | 31,592                                   |                                            | 656,159                                       |                                          |                                  |                               | 18,820                                             | 01/01/2032    |
| 31390K-SU-2...                      | FNMA COLLATERAL - MUNI 651659 6.500%         |     | 12/01/2005    | Paydown           |                           | 949,999       | 949,999    | 984,733     | 984,988                                 |                                          | (34,989)                               |                                                           | (34,989)                                 |                                            | 949,999                                       |                                          |                                  |                               | 15,711                                             | 08/01/2032    |
| 31391L-XK-6...                      | FNMA COLLATERAL - MUNI 670382 6.000%         |     | 12/01/2005    | Paydown           |                           | 1,365,273     | 1,365,273  | 1,424,577   | 1,424,741                               |                                          | (59,468)                               |                                                           | (59,468)                                 |                                            | 1,365,273                                     |                                          |                                  |                               | 44,835                                             | 09/01/2032    |
| 31391L-2F-1...                      | FANNIE MAE FNMA 01-46 CMO 46 VG 6.000%       |     | 12/01/2005    | Paydown           |                           | 2,215,517     | 2,215,517  | 2,305,522   | 2,305,582                               |                                          | (90,065)                               |                                                           | (90,065)                                 |                                            | 2,215,517                                     |                                          |                                  |                               | 61,659                                             | 02/01/2033    |
| 31392D-2W-5...                      | FANNIE MAE FNMA 02-4 CMO 4 BC 6.000%         |     | 12/01/2005    | Paydown           |                           | 3,659,111     | 3,659,111  | 3,597,501   | 3,628,011                               |                                          | 31,100                                 |                                                           | 31,100                                   |                                            | 3,659,111                                     |                                          |                                  |                               | 173,460                                            | 01/25/2018    |
| 31392B-WU-6...                      | FREDDIE MAC FLHMC 2448 CMO 2448 EQ 6.000%    |     | 12/01/2005    | Paydown           |                           | 365,545       | 365,545    | 352,066     | 358,592                                 |                                          | 6,954                                  |                                                           | 6,954                                    |                                            | 365,545                                       |                                          |                                  |                               | 20,035                                             | 02/25/2017    |
| 31392M-AM-1...                      | FNMA 02-42 2002-42 AB 6.000%                 |     | 12/01/2005    | Paydown           |                           | 9,221,803     | 9,221,803  | 8,983,333   | 9,161,718                               |                                          | 60,085                                 |                                                           | 60,085                                   |                                            | 9,221,803                                     |                                          |                                  |                               | 265,923                                            | 06/15/2028    |
| 38373X-H6-4...                      | NEW JERSEY STATE TRNPK AUTH TXBL 12/20/20... |     | 10/01/2005    | Paydown           |                           | 3,667,883     | 3,667,883  | 3,577,763   | 3,640,658                               |                                          | 27,225                                 |                                                           | 27,225                                   |                                            | 3,667,883                                     |                                          |                                  |                               | 94,213                                             | 12/20/2029    |
| 64613V-VY-8...                      | 4.25%                                        |     | 07/27/2005    | Tax Free Exchange |                           | 3,000,000     | 3,000,000  | 3,000,000   | 3,000,000                               |                                          |                                        |                                                           |                                          |                                            | 3,000,000                                     |                                          |                                  |                               | 136,773                                            | 01/01/2016    |
| 83162D-WN-0...                      | SMALL BUSINESS ADMIN 2002-20J 4.750%         |     | 10/01/2005    | Paydown           |                           | 458,701       | 458,701    | 468,411     | 468,059                                 |                                          | (9,358)                                |                                                           | (9,358)                                  |                                            | 458,701                                       |                                          |                                  |                               | 18,163                                             | 10/01/2022    |
| 83162D-NR-0...                      | SMALL BUSINESS ADMIN 2004-200 4.770%         |     | 10/01/2005    | Paydown           |                           | 561,533       | 561,533    | 561,533     | 561,533                                 |                                          |                                        |                                                           |                                          |                                            | 561,533                                       |                                          |                                  |                               | 21,276                                             | 04/01/2024    |
| 83162D-PA-5...                      | SBAP 2004-201 2004-201 4.990%                |     | 09/01/2005    | Paydown           |                           | 216,816       | 216,816    | 216,816     | 216,816                                 |                                          |                                        |                                                           |                                          |                                            | 216,816                                       |                                          |                                  |                               | 8,271                                              | 09/01/2024    |
| 83162D-PB-3...                      | SBAP 2004-20J 04-20J 1 4.860%                |     | 10/01/2005    | Paydown           |                           | 130,191       | 130,191    | 130,191     | 130,191                                 |                                          |                                        |                                                           |                                          |                                            | 130,191                                       |                                          |                                  |                               | 5,065                                              | 10/01/2024    |
| 83164I-DT-9...                      | SMALL BUSINESS ADMIN 2004 10A 4.120%         |     | 09/01/2005    | Paydown           |                           | 81,292        | 81,292     | 81,292      | 81,292                                  |                                          |                                        |                                                           |                                          |                                            | 81,292                                        |                                          |                                  |                               | 3,349                                              | 03/10/2014    |
| 911760-WE-3...                      | VENDEE MORTGAGE TRUST VENDE 99 CMO 1.2D      |     | 12/01/2005    | Paydown           |                           | 2,493,586     | 2,493,586  | 2,467,929   | 2,481,360                               |                                          | 12,226                                 |                                                           | 12,226                                   |                                            | 2,493,586                                     |                                          |                                  |                               | 78,048                                             | 12/15/2026    |
| BOA0B2-X2-8...                      | FHA COLLATERAL - MUNI 7.000% 06/01/14...     |     | 12/01/2005    | Paydown           |                           | 218,578       | 218,578    | 211,013     | 213,764                                 |                                          | 4,814                                  |                                                           | 4,814                                    |                                            | 218,578                                       |                                          |                                  |                               | 10,007                                             | 06/01/2014    |
| 31959999 - Bonds - Special Revenues |                                              |     |               |                   |                           | 43,188,166    | 43,188,166 | 42,952,765  | 43,307,992                              |                                          | (119,824)                              |                                                           | (119,824)                                |                                            | 43,188,166                                    |                                          |                                  |                               | 1,414,832                                          | XXX           |

SCHEDULE D - PART 4

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

| 1                                  | 2                                                 | 3          | 4             | 5                             | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                        |                                                           |                                          |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                        | 21            |
|------------------------------------|---------------------------------------------------|------------|---------------|-------------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|------------------------------------------|----------------------------------------|-----------------------------------------------------------|------------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|-------------------------------------------|---------------|
|                                    |                                                   |            |               |                               |                           |               |            |             |                                         | 11                                       | 12                                     | 13                                                        | 14                                       | 15                                         |                                               |                                          |                                  |                               |                                           |               |
| CUSIP Identification               | Description                                       | Forfeiture | Disposal Date | Name of Purchaser             | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B/A, C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B/A, C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond/Stock Dividends Received During Year | Maturity Date |
| 233293-AH-2                        | DPL INC 6.875% 09/01/11                           |            | 08/11/2005    | COMPANY TRADE                 |                           | 282,775       | 211,000    | 219,164     | 218,239                                 |                                          | (546)                                  | (546)                                                     | (546)                                    |                                            | 217,692                                       | 15,083                                   | 15,083                           | 15,083                        | 13,700                                    | 09/01/2011    |
| 240019-BP-3                        | DATON POWER AND LIGHT COMPANY 5.125%              |            | 06/29/2005    | Tax Free Exchange             |                           | 4,005,595     | 4,000,000  | 4,005,160   | 4,005,832                               |                                          | (237)                                  | (237)                                                     | (237)                                    |                                            | 4,005,595                                     |                                          |                                  |                               | 167,500                                   | 10/01/2013    |
| 269279-AB-1                        | EXO RESOURCES INC 144A 7.250%                     |            | 06/03/2005    | WACHOVIA CAPITAL MARKETS      |                           | 737,250       | 750,000    | 772,500     | 769,486                                 |                                          | (1,431)                                | (1,431)                                                   | (1,431)                                  |                                            | 768,055                                       | (30,805)                                 | (30,805)                         | (30,805)                      | 48,520                                    | 01/15/2011    |
| 337932-AB-3                        | FIRSTENERGY CORP 6.450%                           |            | 06/30/2005    | UBS SECURITIES                |                           | 3,277,950     | 3,000,000  | 3,009,090   | 3,006,834                               |                                          | (415)                                  | (415)                                                     | (415)                                    |                                            | 3,006,418                                     |                                          | 271,531                          | 271,531                       | 124,163                                   | 11/15/2011    |
| 341081-EQ-6                        | FLORIDA POWER & LT 5.625%                         |            | 11/21/2005    | BANK OF AMERICA               |                           | 1,997,580     | 2,000,000  | 1,990,630   | 1,990,896                               |                                          | 114                                    | 114                                                       | 114                                      |                                            | 1,991,010                                     |                                          | 6,570                            | 6,570                         | 129,375                                   | 04/01/2034    |
| 629377-AO-5                        | NRG ENERGY INC 144A 8.000%                        |            | 08/01/2005    | Tax Free Exchange             |                           | 725,281       | 700,000    | 730,000     | 727,078                                 |                                          | (1,797)                                | (1,797)                                                   | (1,797)                                  |                                            | 725,281                                       |                                          |                                  |                               | 35,156                                    | 12/15/2013    |
| 663522-BX-9                        | NIAGARA MOHAWK POWER CORP 9.750% 11/01            |            | 11/01/2005    | Maturity                      |                           | 2,000,000     | 2,000,000  | 2,320,580   | 2,031,611                               |                                          | (31,611)                               | (31,611)                                                  | (31,611)                                 |                                            | 2,000,000                                     |                                          |                                  |                               | 195,000                                   | 11/01/2005    |
| 663522-CM-2                        | NIAGARA MOHAWK POWER CORP 6.625% 07/01            |            | 07/01/2005    | Maturity                      |                           | 2,000,000     | 2,000,000  | 1,992,600   | 1,999,563                               |                                          | 437                                    | 437                                                       | 437                                      |                                            | 2,000,000                                     |                                          |                                  |                               | 132,500                                   | 07/01/2005    |
| 83367#-AB-5                        | COMMONWEALTH EDISON 7.340% 01/29/13               |            | 01/29/2005    | Redemption                    |                           | 82,676        | 82,676     | 15,123,400  | 14,832,215                              |                                          | (35,486)                               | (35,486)                                                  | (35,486)                                 |                                            | 82,676                                        |                                          |                                  |                               | 3,034                                     | 01/29/2013    |
| 3899999 - Bonds - Public Utilities |                                                   |            |               |                               |                           | 15,059,107    | 14,743,675 |             |                                         |                                          |                                        |                                                           |                                          |                                            | 14,756,727                                    |                                          | 262,379                          | 262,379                       | 848,948                                   | XXX           |
| 001192-AC-7                        | AGL CAPITAL CORPORATION 4.450% 04/15              |            | 04/18/2005    | MORGAN STANLEY & CO           |                           | 1,429,215     | 1,500,000  | 1,419,300   | 1,427,556                               |                                          | 2,153                                  | 2,153                                                     | 2,153                                    |                                            | 1,429,709                                     |                                          | (494)                            | (494)                         | 34,488                                    | 04/15/2013    |
| 020039-DB-6                        | ALLTEL CORP 7.00% 07/01/12                        |            | 05/16/2005    | MERRILL LYNCH CAPITAL MARKETS |                           | 3,374,100     | 3,000,000  | 2,988,150   | 2,990,516                               |                                          | 376                                    | 376                                                       | 376                                      |                                            | 2,990,892                                     |                                          | 383,208                          | 383,208                       | 185,500                                   | 07/01/2012    |
| 021516-AA-7                        | ALTO LOAN TRUST 3.00% 09/26/07                    |            | 09/26/2004    | COMPANY TRADE                 |                           | 15,798        |            |             |                                         |                                          | 15,798                                 |                                                           | 15,798                                   |                                            | 15,798                                        |                                          |                                  |                               |                                           | 09/26/2007    |
| 035229-CU-5                        | ANHEUSER-BUSCH COS INC 4.950% 07/15/11            |            | 11/03/2005    | CS FIRST BOSTON NZ            |                           | 2,974,320     | 3,000,000  | 2,992,020   | 2,992,641                               |                                          | 564                                    | 564                                                       | 564                                      |                                            | 2,993,205                                     |                                          | (18,885)                         | (18,885)                      | 195,112                                   | 01/15/2014    |
| 038522-AA-6                        | ARAMARK SERVICES INC 8.150% 05/01/05              |            | 05/01/2005    | Maturity                      |                           | 2,000,000     | 2,000,000  | 2,044,700   | 2,002,246                               |                                          | (2,246)                                | (2,246)                                                   | (2,246)                                  |                                            | 2,000,000                                     |                                          |                                  |                               | 81,500                                    | 05/01/2005    |
| 03939#-AB-6                        | ARCH WESTERN FINANCE LLC 6.750% 07/01             |            | 08/31/2005    | Various                       |                           | 205,400       | 200,000    | 204,363     | 204,286                                 |                                          | (334)                                  | (334)                                                     | (334)                                    |                                            | 203,952                                       |                                          | 1,448                            | 1,448                         | 1,582                                     | 07/01/2013    |
| 040228-AL-2                        | ARGOSY GAMING 7.00% 01/15/14                      |            | 10/02/2005    | COMPANY TRADE                 |                           | 676,125       | 615,000    | 620,255     | 620,038                                 |                                          | (520)                                  | (520)                                                     | (520)                                    |                                            | 619,518                                       |                                          | 56,606                           | 56,606                        | 52,258                                    | 01/15/2014    |
| 073290-AA-0                        | CRYSTAL US HOLDINGS 9.625% 06/15/14               |            | 02/28/2005    | Call                          |                           | 191,844       | 175,000    | 178,063     | 177,923                                 |                                          | (44)                                   | (44)                                                      | (44)                                     |                                            | 177,878                                       |                                          | 13,965                           | 13,965                        | 3,509                                     | 06/15/2014    |
| 073290-AA-0                        | CRYSTAL US HOLDINGS 9.625% 06/15/14               |            | 04/13/2005    | Tax Free Exchange             |                           | 327,388       | 325,000    | 327,563     | 327,454                                 |                                          | (66)                                   | (66)                                                      | (66)                                     |                                            | 327,388                                       |                                          |                                  |                               | 10,253                                    | 06/15/2014    |
| 097395-AA-5                        | BOISE CASCADE LLC 7.025% 10/15/12                 |            | 07/27/2005    | Tax Free Exchange             |                           | 964,969       | 950,000    | 969,575     | 968,489                                 |                                          | (3,520)                                | (3,520)                                                   | (3,520)                                  |                                            | 964,969                                       |                                          |                                  |                               | 39,943                                    | 10/15/2012    |
| 097395-AD-9                        | BOISE CASCADE LLC 7.125% 10/15/14                 |            | 07/27/2005    | Tax Free Exchange             |                           | 262,530       | 250,000    | 263,125     | 263,081                                 |                                          | (551)                                  | (551)                                                     | (551)                                    |                                            | 262,530                                       |                                          |                                  |                               | 13,280                                    | 10/15/2014    |
| 12189#-AH-5                        | BURLINGTON NORTHERN AND SANTA FE 7.98% 07/15/2005 |            | 07/15/2005    | Redemption                    |                           | 138,788       | 138,787    | 138,788     | 138,788                                 |                                          | (1,060)                                | (1,060)                                                   | (1,060)                                  |                                            | 138,788                                       |                                          |                                  |                               | 8,288                                     | 01/15/2020    |
| 12640#-BM-4                        | CSX CORP 7.950% 05/01/27                          |            | 06/15/2005    | COMPANY TRADE                 |                           | 6,556,750     | 5,000,000  | 5,140,700   | 5,133,367                               |                                          | (1,060)                                | (1,060)                                                   | (1,060)                                  |                                            | 5,132,307                                     |                                          | 1,424,442                        | 1,424,442                     | 247,350                                   | 05/01/2027    |
| 131366-AK-2                        | CALSTRS TRUST CSTRST.02-06 ABS 2002-06 A          |            | 12/20/2005    | Paydown                       |                           | 100,149       | 100,149    | 100,649     | 100,503                                 |                                          | (354)                                  | (354)                                                     | (354)                                    |                                            | 100,148                                       |                                          |                                  |                               | 2,438                                     | 11/20/2009    |
| 14743#-AA-1                        | CASE CORP 7.250% 08/01/05                         |            | 08/01/2005    | Maturity                      |                           | 360,000       | 350,000    | 360,750     | 353,822                                 |                                          | (3,822)                                | (3,822)                                                   | (3,822)                                  |                                            | 350,000                                       |                                          |                                  |                               | 25,375                                    | 08/01/2005    |
| 14744#-AH-1                        | CASE NEW HOLLAND INC 6.000% 06/01/09              |            | 02/02/2005    | Various                       |                           | 146,062       | 150,000    | 141,938     | 142,628                                 |                                          | 138                                    | 138                                                       | 138                                      |                                            | 142,766                                       |                                          | 3,297                            | 3,297                         | 1,612                                     | 06/01/2009    |
| 165167-BK-2                        | CHESAPEAKE ENERGY CORP 6.375% 06/15/11            |            | 07/19/2005    | Tax Free Exchange             |                           | 304,234       | 300,000    | 304,500     | 304,469                                 |                                          | (235)                                  | (235)                                                     | (235)                                    |                                            | 304,234                                       |                                          |                                  |                               | 11,741                                    | 06/15/2015    |
| 16716#-FC-6                        | CHICAGO & NW TRANSPORTATION 6.250% 07             |            | 07/30/2005    | Redemption                    |                           | 141,541       | 141,541    | 141,541     | 141,541                                 |                                          |                                        |                                                           |                                          |                                            | 141,541                                       |                                          |                                  |                               | 4,977                                     | 07/30/2012    |
| 17037#-AC-4                        | CHOCTAW RESORT 7.250% 11/15/19                    |            | 09/06/2005    | BANK OF AMERICA               |                           | 506,125       | 500,000    | 500,000     | 500,000                                 |                                          |                                        |                                                           |                                          |                                            | 500,000                                       |                                          | 6,125                            | 6,125                         | 30,676                                    | 11/15/2019    |
| 171340-AD-4                        | CHURCH & DWIGHT 6.00% 12/15/12                    |            | 06/28/2005    | Tax Free Exchange             |                           | 756,902       | 750,000    | 757,463     | 757,435                                 |                                          | (533)                                  | (533)                                                     | (533)                                    |                                            | 756,902                                       |                                          |                                  |                               | 23,250                                    | 12/15/2012    |
| 20366#-AB-4                        | COMMUNITY HEALTH SYSTEMS INC 6.500% 1             |            | 04/15/2005    | Tax Free Exchange             |                           | 909,655       | 900,000    | 910,125     | 910,066                                 |                                          | (411)                                  | (411)                                                     | (411)                                    |                                            | 909,655                                       |                                          |                                  |                               | 19,337                                    | 12/15/2012    |
| 208251-AD-0                        | CONOCOPHILLIPS HOLDING CO 6.350% 04/11            |            | 11/22/2005    | Call                          |                           | 2,000,000     | 2,000,000  | 1,998,080   | 1,998,968                               |                                          | 192                                    | 192                                                       | 192                                      |                                            | 1,999,160                                     |                                          | 840                              | 840                           | 140,053                                   | 04/15/2009    |
| 20825#-AF-1                        | PHILLIPS PETROLEUM COMPANY 5.900% 10/             |            | 11/29/2005    | CS FIRST BOSTON NZ            |                           | 1,078,890     | 1,000,000  | 1,026,200   | 1,025,610                               |                                          | (360)                                  | (360)                                                     | (360)                                    |                                            | 1,025,250                                     |                                          | 53,640                           | 53,640                        | 66,703                                    | 10/15/2032    |
| 219350-AP-0                        | CORNING INC 5.900% 03/15/14                       |            | 05/27/2005    | Various                       |                           | 252,500       | 250,000    | 249,625     | 249,649                                 |                                          | 12                                     | 12                                                        | 12                                       |                                            | 249,662                                       |                                          | 2,838                            | 2,838                         | 10,500                                    | 03/15/2014    |
| 25212#-AG-2                        | DEX MEDIA WEST 5.875% 11/15/11                    |            | 03/15/2005    | Tax Free Exchange             |                           | 250,000       | 250,000    | 250,000     | 250,000                                 |                                          |                                        |                                                           |                                          |                                            | 250,000                                       |                                          |                                  |                               | 4,529                                     | 11/15/2011    |
| 293361-DH-0                        | ONEOK INC 9.820% 11/25/06                         |            | 05/25/2005    | Redemption                    |                           | 22,466        | 22,466     | 22,466      | 22,466                                  |                                          |                                        |                                                           |                                          |                                            | 22,466                                        |                                          |                                  |                               | 1,103                                     | 11/25/2006    |
| 29336#-AV-5                        | ENSERCH CORP 7.125% 06/15/05                      |            | 06/15/2005    | Maturity                      |                           | 2,000,000     | 2,000,000  | 2,000,000   | 2,000,000                               |                                          |                                        |                                                           |                                          |                                            | 2,000,000                                     |                                          |                                  |                               | 71,250                                    | 06/15/2005    |
| 29843#-AB-8                        | EURAMAX INTERNATIONAL INC 8.500% 08/1             |            | 06/29/2005    | COMPANY TRADE                 |                           | 1,106,890     | 1,000,000  | 1,024,506   | 1,023,131                               |                                          | (2,119)                                | (2,119)                                                   | (2,119)                                  |                                            | 1,021,012                                     |                                          | 85,878                           | 85,878                        | 74,138                                    | 08/15/2011    |
| 31331F-AE-1                        | FEDERAL EXPRESS CORP 7.150% 09/28/12              |            | 03/28/2005    | Redemption                    |                           | 67,261        | 67,261     | 67,261      | 67,261                                  |                                          |                                        |                                                           |                                          |                                            | 67,261                                        |                                          |                                  |                               | 2,405                                     | 09/28/2012    |
| 31428#-AM-8                        | FEDEX CORP 3.500% 04/01/09                        |            | 03/08/2005    | UBS SECURITIES                |                           | 6,772,220     | 7,000,000  | 6,911,309   | 6,918,081                               |                                          | 3,457                                  | 3,457                                                     | 3,457                                    |                                            | 6,921,538                                     |                                          | (149,318)                        | (149,318)                     | 108,889                                   | 04/01/2009    |

SCHEDULE D - PART 4

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

| 1                    | 2                                                | 3             | 4             | 5                    | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                        |                                                           |                                          |                                            | 16                                             | 17                                       | 18                               | 19                            | 20                                                 | 21            |
|----------------------|--------------------------------------------------|---------------|---------------|----------------------|---------------------------|---------------|-----------|-------------|-----------------------------------------|------------------------------------------|----------------------------------------|-----------------------------------------------------------|------------------------------------------|--------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|---------------|
|                      |                                                  |               |               |                      |                           |               |           |             |                                         | 11                                       | 12                                     | 13                                                        | 14                                       | 15                                         |                                                |                                          |                                  |                               |                                                    |               |
| CUSIP Identification | Description                                      | F o r e i g n | Disposal Date | Name of Purchaser    | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B/A, C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B/A, C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Maturity Date |
| 332477-5H-2          | ONEOK INC 9.820% 11/25/06                        |               | 05/25/2005    | Redemption           | 100,000                   | 257,700       | 257,700   | 257,700     | 257,700                                 |                                          |                                        |                                                           |                                          |                                            | 257,700                                        |                                          |                                  |                               | 12,663                                             | 11/25/2006    |
| 337359-AF-4          | FURCOT 99-C1 6.070% 10/15/05                     |               | 12/01/2005    | Paydown              |                           | 63,877        | 63,877    | 63,121      | 63,121                                  |                                          | (393)                                  | (393)                                                     | (393)                                    |                                            | 63,877                                         |                                          |                                  |                               | 3,119                                              | 10/01/2006    |
| 338032-AS-4          | FISHER SCIENTIFIC INTL INC 8.000% 09/07/15       |               | 07/15/2005    | COMPANY TRADE        |                           | 831,547       | 750,000   | 750,000     | 750,000                                 |                                          |                                        |                                                           |                                          |                                            | 750,000                                        |                                          | 81,547                           | 81,547                        | 52,333                                             | 09/01/2013    |
| 346091-AU-5          | FOREST OIL CORP REG'D 7.750% 05/01/14            |               | 06/08/2005    | Various              |                           | 694,925       | 650,000   | 701,063     | 695,570                                 |                                          | (3,599)                                | (3,599)                                                   | (3,599)                                  |                                            | 691,971                                        |                                          | 2,954                            | 2,954                         | 30,124                                             | 05/01/2014    |
| 362280-CL-5          | GNSSC 98-C1 1998-C1 A3 6.135% 10/18/17           |               | 12/01/2005    | Paydown              |                           | 577,958       | 577,958   | 637,559     | 619,609                                 |                                          | (41,651)                               | (41,651)                                                  | (41,651)                                 |                                            | 577,958                                        |                                          |                                  |                               | 20,217                                             | 07/01/2008    |
| 36232-AB-0           | GTE CORPORATION ESP 9.730% 01/02/05              |               | 01/02/2005    | Maturity             |                           | 537,861       | 537,861   | 537,861     | 537,861                                 |                                          |                                        |                                                           |                                          |                                            | 537,861                                        |                                          |                                  |                               | 52,334                                             | 01/02/2005    |
| 370334-AS-3          | GENERAL MILLS 6.000% 02/15/12                    |               | 04/21/2005    | COMPANY TRADE        |                           | 2,665,125     | 2,500,000 | 2,645,740   | 2,618,176                               |                                          | (4,270)                                | (4,270)                                                   | (4,270)                                  |                                            | 2,613,906                                      |                                          | 51,219                           | 51,219                        | 102,500                                            | 02/15/2012    |
| 370456-AB-9          | GENERAL MOTORS CORPORATION 8.950% 07/11/15       |               | 07/02/2005    | Redemption           | 100,000                   | 65,721        | 65,721    | 67,793      | 66,391                                  |                                          | (669)                                  | (669)                                                     | (669)                                    |                                            | 65,721                                         |                                          |                                  |                               | 3,058                                              | 12/31/2021    |
| 373200-AC-8          | GEORGIA GULF CORP 7.625% 11/15/05                |               | 11/15/2005    | Maturity             |                           | 250,000       | 250,000   | 256,875     | 251,738                                 |                                          | (1,738)                                | (1,738)                                                   | (1,738)                                  |                                            | 250,000                                        |                                          |                                  |                               | 19,062                                             | 11/15/2005    |
| 388216-AB-7          | GRANT PRIDECO INC 9.625% 12/01/07                |               | 06/17/2005    | Call                 | 100,000                   | 570,000       | 570,000   | 599,263     | 587,329                                 |                                          | (2,468)                                | (2,468)                                                   | (2,468)                                  |                                            | 584,860                                        |                                          | (14,860)                         | (14,860)                      | 29,870                                             | 12/01/2007    |
| 38869P-AB-0          | GRAPHIC PKG INTL CORP 8.500% 08/15/11            |               | 09/28/2005    | Various              |                           | 1,037,607     | 1,000,000 | 1,055,000   | 1,046,634                               |                                          | (5,112)                                | (5,112)                                                   | (5,112)                                  |                                            | 1,041,522                                      |                                          | (3,914)                          | (3,914)                       | 84,632                                             | 08/15/2011    |
| 413627-AD-2          | HARRAHS OPERATING CO 7.875% 12/15/05             |               | 12/15/2005    | Maturity             |                           | 500,000       | 500,000   | 518,875     | 504,841                                 |                                          | (4,841)                                | (4,841)                                                   | (4,841)                                  |                                            | 500,000                                        |                                          |                                  |                               | 39,375                                             | 12/15/2005    |
| 414630-CF-8          | BURLINGTON NORTHERN SANTA FE C 9.960% 08/01/2005 |               | 08/01/2005    | Redemption           | 100,000                   | 152,896       | 152,896   | 152,896     | 152,896                                 |                                          |                                        |                                                           |                                          |                                            | 152,896                                        |                                          |                                  |                               | 15,228                                             | 08/01/2006    |
| 44108E-AK-4          | HST MARIOTT L.P. 8.375% 02/15/08                 |               | 03/17/2005    | COMPANY TRADE        |                           | 252,647       | 250,000   | 253,000     | 251,014                                 |                                          | (177)                                  | (177)                                                     | (177)                                    |                                            | 250,837                                        |                                          | 1,811                            | 1,811                         | 10,595                                             | 02/15/2006    |
| 442488-AT-9          | K HAVANIAN ENTERPRISES INC 6.200% 01/02/15       |               | 04/19/2005    | Tax Free Exchange    |                           | 250,000       | 250,000   | 250,000     | 250,000                                 |                                          |                                        |                                                           |                                          |                                            | 250,000                                        |                                          |                                  |                               | 6,033                                              | 01/15/2015    |
| 460146-BN-2          | INTERNATIONAL PAPER COMPANY 6.750% 09/04/30/18   |               | 06/22/2005    | CS FIRST BOSTON NZ   |                           | 3,279,480     | 3,000,000 | 3,023,370   | 3,017,212                               |                                          | (1,024)                                | (1,024)                                                   | (1,024)                                  |                                            | 3,016,188                                      |                                          | 263,292                          | 263,292                       | 166,500                                            | 09/01/2011    |
| 460146-BQ-5          | INTERNATIONAL PAPER COMPANY 5.850% 10/07/12/37   |               | 05/31/2005    | CS FIRST BOSTON NZ   |                           | 1,052,160     | 1,000,000 | 1,039,930   | 1,035,713                               |                                          | (1,575)                                | (1,575)                                                   | (1,575)                                  |                                            | 1,034,138                                      |                                          | 18,022                           | 18,022                        | 34,612                                             | 10/30/2012    |
| 46625H-WH-5          | JPMCCNS-03-C1B06 4.393% 07/12/37                 |               | 12/01/2005    | Paydown              |                           | 733,839       | 733,839   | 737,498     | 736,829                                 |                                          | (2,990)                                | (2,990)                                                   | (2,990)                                  |                                            | 733,839                                        |                                          |                                  |                               | 17,981                                             | 12/01/2012    |
| 480081-AG-3          | JONES APPAREL GROUP INC 5.125% 11/15/17          |               | 05/05/2005    | UBS SECURITIES       |                           | 6,000,000     | 6,000,000 | 6,003,940   | 6,003,891                               |                                          | (161)                                  | (161)                                                     | (161)                                    |                                            | 6,003,730                                      |                                          | (198,490)                        | (198,490)                     | 143,500                                            | 11/15/2014    |
| 481165-AC-2          | JOY GLOBAL INC 8.750% 03/15/12                   |               | 06/16/2005    | COMPANY TRADE        |                           | 544,260       | 500,000   | 514,844     | 510,739                                 |                                          | (776)                                  | (776)                                                     | (776)                                    |                                            | 509,963                                        |                                          | 34,297                           | 34,297                        | 32,934                                             | 03/15/2012    |
| 49228R-AE-3          | KERN RIVER FND CORP 4.893% 04/30/18              |               | 12/31/2005    | Redemption           | 100,000                   | 88,000        | 88,000    | 88,015      | 88,008                                  |                                          | (8)                                    | (8)                                                       | (8)                                      |                                            | 88,000                                         |                                          |                                  |                               |                                                    | 04/30/2018    |
| 492386-AS-6          | KERR MCGEE CORP 6.875% 09/15/11                  |               | 05/26/2005    | UBS SECURITIES       |                           | 3,170,310     | 3,000,000 | 2,995,470   | 2,996,514                               |                                          | 174                                    | 174                                                       | 174                                      |                                            | 2,996,687                                      |                                          | 173,623                          | 173,623                       | 146,667                                            | 09/15/2011    |
| 492914-AH-6          | KEY ENERGY GROUP INC 8.375% 03/01/08             |               | 11/08/2005    | Call                 | 104,1880                  | 390,705       | 375,000   | 387,426     | 381,267                                 |                                          | (2,351)                                | (2,351)                                                   | (2,351)                                  |                                            | 378,917                                        |                                          | 11,788                           | 11,788                        | 37,251                                             | 03/01/2008    |
| 492914-AP-1          | KEY ENERGY GROUP INC 6.375% 05/01/13             |               | 10/05/2005    | Call                 | 100,000                   | 405,000       | 405,000   | 411,975     | 411,096                                 |                                          | (438)                                  | (438)                                                     | (438)                                    |                                            | 410,658                                        |                                          | (5,658)                          | (5,658)                       | 23,954                                             | 05/01/2013    |
| 505447-AG-7          | LABRANCHE & CO 9.500% 05/15/09                   |               | 04/06/2005    | Various              |                           | 508,125       | 500,000   | 500,000     | 500,000                                 |                                          |                                        |                                                           |                                          |                                            | 500,000                                        |                                          | 8,125                            | 8,125                         | 18,538                                             | 05/15/2009    |
| 521865-AC-9          | LEAR CORP 7.960% 05/15/05                        |               | 05/15/2005    | Maturity             |                           | 500,000       | 500,000   | 515,000     | 501,870                                 |                                          | (1,870)                                | (1,870)                                                   | (1,870)                                  |                                            | 500,000                                        |                                          |                                  |                               | 19,900                                             | 05/15/2005    |
| 524608-AJ-9          | SHEAR LEH HUIT HDOS 3.500% 08/07/08              |               | 01/04/2005    | LEHMAN BROTHERS INC  |                           | 2,952,390     | 3,000,000 | 2,986,830   | 2,990,348                               |                                          | 42                                     | 42                                                        | 42                                       |                                            | 2,990,390                                      |                                          | (38,000)                         | (38,000)                      | 43,750                                             | 08/07/2008    |
| 532776-AF-8          | LIN TELEVISION CORP 8.000% 01/15/08              |               | 02/01/2005    | COMPANY TRADE        |                           | 409,050       | 405,000   | 412,938     | 408,864                                 |                                          | (147)                                  | (147)                                                     | (147)                                    |                                            | 408,717                                        |                                          | 333                              | 333                           | 17,640                                             | 01/15/2008    |
| 539630-AL-3          | LOCKHEED CORP 8.200% 12/01/09                    |               | 11/08/2005    | UBS SECURITIES       |                           | 1,119,080     | 1,000,000 | 1,217,040   | 1,179,442                               |                                          | (29,161)                               | (29,161)                                                  | (29,161)                                 |                                            | 1,150,282                                      |                                          | (31,202)                         | (31,202)                      | 78,128                                             | 12/01/2009    |
| 546347-AA-3          | LOUISIANA PACIFIC 6.500% 08/15/05                |               | 08/15/2005    | Maturity             |                           | 555,000       | 555,000   | 552,551     | 554,543                                 |                                          | 457                                    | 457                                                       | 457                                      |                                            | 555,000                                        |                                          | (6,892)                          | (6,892)                       | 47,175                                             | 08/15/2005    |
| 549321-AD-6          | LUBRIZOL CORP 4.625% 10/01/09                    |               | 03/15/2005    | FIRST TENNESSEE BANK |                           | 742,500       | 750,000   | 749,333     | 749,364                                 |                                          | 27                                     | 27                                                        | 27                                       |                                            | 749,392                                        |                                          | 25,211                           | 25,211                        | 16,380                                             | 10/01/2009    |
| 549321-AF-4          | LUBRIZOL CORP 5.500% 10/01/14                    |               | 06/07/2005    | Various              |                           | 770,520       | 750,000   | 749,000     | 745,140                                 |                                          | 169                                    | 169                                                       | 169                                      |                                            | 745,309                                        |                                          | (13,899)                         | (13,899)                      | 28,501                                             | 10/01/2014    |
| 552953-AF-8          | MGM M RAGE INC 6.000% 10/01/09                   |               | 05/26/2005    | LEHMAN BROTHERS INC  |                           | 501,212       | 905,000   | 517,813     | 515,976                                 |                                          | (864)                                  | (864)                                                     | (864)                                    |                                            | 515,112                                        |                                          | (7,703)                          | (7,703)                       | 20,200                                             | 10/01/2009    |
| 564055-AC-5          | MANOR CARE INC 8.000% 03/01/08                   |               | 12/22/2005    | Call                 | 100,000                   | 500,000       | 500,000   | 516,750     | 510,767                                 |                                          | (3,064)                                | (3,064)                                                   | (3,064)                                  |                                            | 507,703                                        |                                          | 43,513                           | 43,513                        | 52,335                                             | 03/01/2008    |
| 574599-AA-4          | MASCO CORP 5.875% 07/15/12                       |               | 12/16/2005    | Various              |                           | 1,951,957     | 1,925,000 | 1,901,958   | 1,906,569                               |                                          | 1,875                                  | 1,875                                                     | 1,875                                    |                                            | 1,908,444                                      |                                          | 6,186                            | 6,186                         | 19,597                                             | 07/15/2012    |
| 58445H-AC-6          | MEDJACOM LLC/MEDJACOM CAPITAL 8.500%             |               | 03/30/2005    | LEHMAN BROTHERS INC  |                           | 507,500       | 500,000   | 504,563     | 501,612                                 |                                          | (298)                                  | (298)                                                     | (298)                                    |                                            | 501,314                                        |                                          |                                  |                               | 2,216                                              | 04/15/2008    |
| 58983-CF-4           | TTX COMPANY TRAILER TRAIN 32A 9.850%             |               | 07/29/2005    | Redemption           | 100,000                   | 44,047        | 44,047    | 44,047      | 44,047                                  |                                          |                                        |                                                           |                                          |                                            | 44,047                                         |                                          |                                  |                               | 4,644                                              | 01/29/2010    |
| 58983-CG-2           | TTX COMPANY TRAILER TRAIN 32B 9.850%             |               | 07/29/2005    | Redemption           | 100,000                   | 93,639        | 93,639    | 93,639      | 93,639                                  |                                          |                                        |                                                           |                                          |                                            | 93,639                                         |                                          |                                  |                               | 31,875                                             | 07/15/2009    |
| 608328-AH-2          | MOHEGAN TRIBAL GAMING AUTHORITY 6.375%           |               | 07/13/2005    | Various              |                           | 509,063       | 500,000   | 510,625     | 508,727                                 |                                          | (915)                                  | (915)                                                     | (915)                                    |                                            | 507,812                                        |                                          | 1,251                            | 1,251                         |                                                    | 07/15/2009    |
| 61746B-AL-0          | MORGAN STANLEY 3.875% 01/15/09                   |               | 02/22/2005    | CS FIRST BOSTON NZ   |                           | 987,750       | 1,000,000 | 997,070     | 997,594                                 |                                          | 83                                     | 83                                                        | 83                                       |                                            | 997,677                                        |                                          | (9,927)                          | (9,927)                       | 23,681                                             | 01/15/2009    |

SCHEDULE D - PART 4

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

| 1                      | 2                                          | 3             | 4             | 5                         | 6                         | 7             | 8          | 9           | 10                                      | Change in Book/Adjusted Carrying Value    |                                        |                                                           |                                          |                                            | 16                                             | 17                                       | 18                               | 19                            | 20                                                 | 21            |
|------------------------|--------------------------------------------|---------------|---------------|---------------------------|---------------------------|---------------|------------|-------------|-----------------------------------------|-------------------------------------------|----------------------------------------|-----------------------------------------------------------|------------------------------------------|--------------------------------------------|------------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|---------------|
|                        |                                            |               |               |                           |                           |               |            |             |                                         | 11                                        | 12                                     | 13                                                        | 14                                       | 15                                         |                                                |                                          |                                  |                               |                                                    |               |
| CUSIP Identifi- cation | Description                                | F o r e i g n | Disposal Date | Name of Purchaser         | Number of Shares of Stock | Consideration | Par Value  | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B/A, C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B/A, C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Maturity Date |
| 617484-AE-6.           | MORGAN STANLEY & CO INCORPORAT             |               | 06/27/2005.   | MORGAN STANLEY & CO       |                           | 1,955,880     | 2,000,000  | 1,927,260   | 1,931,458                               |                                           | 2,452                                  |                                                           | 2,452                                    |                                            | 1,933,910                                      |                                          | 21,970                           | 21,970                        | 63,597                                             | 04/01/2014.   |
| 477603-AB-0.           | NEIGHBORCARE INC                           |               |               |                           |                           |               |            |             |                                         |                                           |                                        |                                                           |                                          |                                            |                                                |                                          |                                  |                               |                                                    |               |
| 640151-AB-0.           | NEIGHBORCARE INC                           |               | 08/18/2005.   | COMPANY TRADE             |                           | 800,138       | 750,000    | 763,107     | 762,573                                 |                                           | (936)                                  |                                                           | (936)                                    |                                            | 761,637                                        |                                          | 38,501                           | 38,501                        | 39,101                                             | 11/15/2013.   |
| 651290-AG-3.           | NEIFIELD EXPLORATION CO                    |               | 04/04/2005.   | Tax Free Exchange.        |                           | 251,946       | 250,000    | 252,063     | 251,992                                 |                                           | (46)                                   |                                                           | (46)                                     |                                            | 251,946                                        |                                          |                                  |                               | 10,398                                             | 09/01/2014.   |
| 652482-AR-1.           | NEWS AMERICA INC                           |               | 04/28/2005.   | WACHOVIA CAPITAL MARKETS. |                           | 424,020       | 400,000    | 444,932     | 433,162                                 |                                           | (3,548)                                |                                                           | (3,548)                                  |                                            | 429,615                                        |                                          | (5,595)                          | (5,595)                       | 21,642                                             | 01/09/2008.   |
| 652482-BF-6.           | NEWS AMERICA INC                           |               | 04/12/2005.   | Tax Free Exchange.        |                           | 2,997,943     | 3,000,000  | 2,997,840   | 2,997,854                               |                                           | 89                                     |                                                           | 89                                       |                                            | 2,997,943                                      |                                          |                                  |                               | 56,975                                             | 12/15/2014.   |
| 674599-BV-6.           | OCCIDENTAL PETROLEUM CORP                  |               | 09/09/2005.   | MORGAN (J.P.) SECURITIES. |                           | 1,129,700     | 1,000,000  | 1,089,850   | 1,072,531                               |                                           | (6,072)                                |                                                           | (6,072)                                  |                                            | 1,066,458                                      |                                          | 83,242                           | 83,242                        | 78,562                                             | 01/15/2012.   |
| 681904-AF-5.           | OMNICARE INC                               |               | 12/19/2005.   | COMPANY TRADE             |                           | 514,455       | 500,000    | 525,282     | 512,282                                 |                                           | (3,323)                                |                                                           | (3,323)                                  |                                            | 512,939                                        |                                          | 1,516                            | 1,516                         | 51,233                                             | 03/15/2011.   |
| 70816F-AD-5.           | JC PENNEY INC                              |               | 03/31/2005.   | Various.                  |                           | 240,000       | 250,000    | 254,063     | 253,816                                 |                                           | (64)                                   |                                                           | (64)                                     |                                            | 253,752                                        |                                          | (13,752)                         | (13,752)                      | 8,116                                              | 11/10/2023.   |
| 743445-AA-6.           | ARCHSTONE-SMITH TRUST                      |               | 02/15/2005.   | Redemption                |                           | 250,000       | 250,000    | 249,185     | 249,810                                 |                                           | 190                                    |                                                           | 190                                      |                                            | 250,000                                        |                                          |                                  |                               | 8,594                                              | 02/15/2008.   |
| 744320-AE-5.           | PRUDENTIAL FINANCIAL INC                   |               | 06/16/2005.   | MORGAN (J.P.) SECURITIES. |                           | 3,568,495     | 3,500,000  | 3,519,290   | 3,519,060                               |                                           | (652)                                  |                                                           | (652)                                    |                                            | 3,518,408                                      |                                          | 50,087                           | 50,087                        | 134,371                                            | 09/20/2014.   |
| 76115N-AF-8.           | RESOLUTION PERFORMANCE PRODUCT             |               | 03/24/2005.   | MORGAN STANLEY & CO       |                           | 106,000       | 100,000    | 103,625     | 102,991                                 |                                           | (165)                                  |                                                           | (165)                                    |                                            | 102,826                                        |                                          | 3,174                            | 3,174                         | 2,333                                              | 12/15/2009.   |
| 767759-AA-1.           | RAID 99-1A                                 |               | 04/14/2005.   | LEGG MASON WOOD WALKER    |                           | 2,740,198     | 3,078,874  | 1,970,480   | 1,970,480                               |                                           | 21,688                                 |                                                           | 21,688                                   |                                            | 1,970,480                                      |                                          | 769,719                          | 769,719                       | 81,363                                             | 07/02/2016.   |
| 767759-AA-1.           | RAID 99-1A                                 |               | 04/01/2005.   | Paydown                   |                           | 80,245        | 80,245     | 38,557      | 38,557                                  |                                           | 60,245                                 |                                                           | 60,245                                   |                                            | 60,245                                         |                                          |                                  |                               | 855                                                | 07/02/2016.   |
| 784635-AG-9.           | SPX CORP 144A                              |               | 03/24/2005.   | COMPANY TRADE             |                           | 605,058       | 560,000    | 567,750     | 566,206                                 |                                           | (195)                                  |                                                           | (195)                                    |                                            | 566,012                                        |                                          | 39,046                           | 39,046                        | 30,683                                             | 01/01/2013.   |
| 803111-AQ-6.           | SARA LEE CORP                              |               | 03/07/2005.   | UBS SECURITIES            |                           | 1,885,340     | 2,000,000  | 1,966,360   | 1,970,769                               |                                           | 560                                    |                                                           | 560                                      |                                            | 1,971,349                                      |                                          | (86,009)                         | (86,009)                      | 18,299                                             | 06/15/2013.   |
| 82509P-AB-4.           | SHARP INC CENTER ASSOCIATES                |               | 05/15/2005.   | Maturity.                 |                           | 3,000,000     | 3,000,000  | 2,990,940   | 2,999,527                               |                                           | 473                                    |                                                           | 473                                      |                                            | 3,000,000                                      |                                          |                                  |                               | 114,375                                            | 05/15/2005.   |
| 852060-AJ-1.           | SPRINT CAPITAL CORP                        |               | 11/21/2005.   | BANK OF AMERICA.          |                           | 1,102,500     | 1,000,000  | 1,140,690   | 1,133,812                               |                                           | (17,354)                               |                                                           | (17,354)                                 |                                            | 1,116,458                                      |                                          | (13,958)                         | (13,958)                      | 100,608                                            | 01/30/2011.   |
| 852060-AS-1.           | SPRINT CAPITAL CORP 144A                   |               | 11/16/2005.   | BANK OF AMERICA.          |                           | 1,155,580     | 1,000,000  | 1,155,230   | 1,137,150                               |                                           | (13,936)                               |                                                           | (13,936)                                 |                                            | 1,123,214                                      |                                          | 32,366                           | 32,366                        | 99,104                                             | 03/15/2012.   |
| 88065N-AQ-5.           | TENOR LOAN TRUST                           |               | 05/16/2005.   | MORGAN STANLEY & CO       |                           | 23,245,577    | 20,000,000 | 22,610,224  | 22,610,224                              |                                           | 635,353                                |                                                           | 635,353                                  |                                            | 23,245,577                                     |                                          |                                  |                               | 353,191                                            | 04/22/2008.   |
| 893647-AG-2.           | TRANSIGM INC                               |               | 10/27/2005.   | CS FIRST BUSTON NZ.       |                           | 98,800        | 95,000     | 100,938     | 99,938                                  |                                           | (796)                                  |                                                           | (796)                                    |                                            | 99,142                                         |                                          | (342)                            | (342)                         | 10,299                                             | 07/15/2011.   |
| 90389X-AA-7.           | ULTRAMAR DIAMOND SHAMROCK CORP             |               | 03/15/2005.   | Maturity.                 |                           | 2,000,000     | 2,000,000  | 1,996,500   | 1,999,901                               |                                           | 99                                     |                                                           | 99                                       |                                            | 2,000,000                                      |                                          |                                  |                               | 80,000                                             | 03/15/2005.   |
| 91302B-AB-8.           | UNITED TECHNOLOGIES ESUP                   |               | 12/10/2005.   | Redemption                |                           | 150,593       | 150,593    | 150,593     | 150,593                                 |                                           |                                        |                                                           |                                          |                                            | 150,593                                        |                                          |                                  |                               | 11,566                                             | 12/10/2008.   |
| 918437-AA-2.           | VNR INTERNATIONAL INC                      |               | 01/07/2005.   | Tax Free Exchange.        |                           | 1,027,549     | 1,000,000  | 1,030,625   | 1,027,623                               |                                           | (74)                                   |                                                           | (74)                                     |                                            | 1,027,549                                      |                                          |                                  |                               | 15,660                                             | 04/15/2012.   |
| 923446-AL-0.           | VERIZON GLOBAL FUNDING CORPORA             |               | 10/20/2005.   | BANK OF AMERICA.          |                           | 5,455,750     | 5,000,000  | 5,174,576   | 5,124,047                               |                                           | (14,692)                               |                                                           | (14,692)                                 |                                            | 5,109,355                                      |                                          | 346,395                          | 346,395                       | 326,250                                            | 12/01/2010.   |
| 925524-AQ-3.           | VIACOM INC                                 |               | 04/08/2005.   | LEHMAN BROTHERS INC.      |                           | 4,287,760     | 4,000,000  | 4,212,295   | 4,175,315                               |                                           | (6,624)                                |                                                           | (6,624)                                  |                                            | 4,168,691                                      |                                          | 119,069                          | 119,069                       | 108,944                                            | 05/15/2011.   |
| 925524-AT-7.           | VIACOM INC                                 |               | 04/18/2005.   | DEUTSCHE BANK.            |                           | 1,024,350     | 1,000,000  | 1,059,940   | 1,049,178                               |                                           | (1,647)                                |                                                           | (1,647)                                  |                                            | 1,047,530                                      |                                          | (23,180)                         | (23,180)                      | 38,438                                             | 08/15/2012.   |
| 939322-AA-1.           | WASHINGTON MUTUAL INC                      |               | 08/15/2005.   | Maturity.                 |                           | 1,000,000     | 1,000,000  | 992,280     | 999,338                                 |                                           | 662                                    |                                                           | 662                                      |                                            | 1,000,000                                      |                                          |                                  |                               | 72,500                                             | 08/15/2005.   |
| 94756H-AA-1.           | WEBER MARINE INC.                          |               | 06/01/2005.   | Redemption                |                           | 21,000        | 21,000     | 21,000      | 21,000                                  |                                           |                                        |                                                           |                                          |                                            | 21,000                                         |                                          |                                  |                               | 1,104                                              | 06/01/2005.   |
| 96647K-AB-8.           | PEPSI MERICAS INC                          |               | 05/18/2005.   | COMPANY TRADE.            |                           | 3,063,690     | 3,000,000  | 3,000,000   | 3,000,000                               |                                           |                                        |                                                           |                                          |                                            | 3,000,000                                      |                                          | 63,690                           | 63,690                        | 155,457                                            | 02/01/2006.   |
| 96647T-AF-0.           | PEPSI MERICAS INC                          |               | 07/01/2005.   | Maturity.                 |                           | 3,000,000     | 3,000,000  | 3,019,620   | 3,001,180                               |                                           | (1,180)                                |                                                           | (1,180)                                  |                                            | 3,000,000                                      |                                          |                                  |                               | 207,000                                            | 07/01/2005.   |
| 971901-AA-4.           | WILSHIRE NEW YORK PARTNERS I I I NEW YORK. |               | 12/28/2005.   | Maturity.                 |                           | 3,541,315     | 3,541,315  | 4,383,850   | 3,726,922                               |                                           | (185,607)                              |                                                           | (185,607)                                |                                            | 3,541,315                                      |                                          |                                  |                               | 366,920                                            | 12/28/2005.   |
| 98385X-AA-4.           | XTO ENERGY INC                             |               | 12/27/2005.   | MORGAN STANLEY & CO.      |                           | 580,185       | 500,000    | 503,750     | 502,978                                 |                                           | (321)                                  |                                                           | (321)                                    |                                            | 502,978                                        |                                          | 57,528                           | 57,528                        | 46,313                                             | 04/15/2012.   |
| 98385X-AD-8.           | XTO ENERGY INC                             |               | 11/17/2005.   | UBS SECURITIES            |                           | 6,314,685     | 6,500,000  | 6,225,150   | 6,239,816                               |                                           | 20,266                                 |                                                           | 20,266                                   |                                            | 6,260,083                                      |                                          | 54,602                           | 54,602                        | 416,704                                            | 02/01/2014.   |
| 009037-AD-4.           | AINSWORTH LUMBER CO LTD                    |               | 03/15/2005.   | GOLDMAN SACHS & CO        |                           | 937,500       | 1,000,000  | 927,140     | 928,954                                 |                                           | 1,399                                  |                                                           | 1,399                                    |                                            | 930,354                                        |                                          | 7,146                            | 7,146                         | 17,625                                             | 03/15/2014.   |
| 136375-BF-8.           | CANADIAN NATL RAILWAY COMPANY              |               | 12/27/2005.   | UBS SECURITIES.           |                           | 5,326,300     | 5,000,000  | 4,986,900   | 4,990,496                               |                                           | 1,155                                  |                                                           | 1,155                                    |                                            | 4,991,651                                      |                                          | 334,649                          | 334,649                       | 385,156                                            | 10/15/2011.   |
| 138747-AF-7.           | CANWEST MEDIA INC                          |               | 04/15/13.     | COMPANY TRADE.            |                           | 535,955       | 500,000    | 514,533     | 512,545                                 |                                           | (1,276)                                |                                                           | (1,276)                                  |                                            | 511,269                                        |                                          | 24,686                           | 24,686                        | 37,913                                             | 04/15/2013.   |
| 146900-AC-9.           | CASCADES INC                               |               | 09/12/2005.   | KBC FINANCIAL             |                           | 10,075        | 10,000     | 9,957       | 9,957                                   |                                           | 3                                      |                                                           | 3                                        |                                            | 9,960                                          |                                          | 115                              | 115                           | 785                                                | 02/15/2013.   |
| 257561-AU-4.           | DOMSTAR INC                                |               | 05/11/2005.   | DEUTSCHE BANK.            |                           | 3,161,940     | 3,000,000  | 3,019,150   | 3,014,496                               |                                           | (619)                                  |                                                           | (619)                                    |                                            | 3,013,877                                      |                                          | 148,063                          | 148,063                       | 138,469                                            | 10/15/2011.   |
| 472150-AD-6.           | JEAN COUTU GROUP                           |               | 01/06/2005.   | Various.                  |                           | 780,663       | 750,000    | 765,625     | 764,734                                 |                                           | (59)                                   |                                                           | (59)                                     |                                            | 764,675                                        |                                          | 15,987                           | 15,987                        | 25,576                                             | 08/01/2012.   |

# ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

# SCHEDULE D - PART 4

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

| 1 | CUSIP Identification                                             | 2                                         | 3             | 4             | 5                   | 6                         | 7             | 8           | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |                                        |                                                           |                                          |                                            | 16                                            | 17                                       | 18                               | 19                            | 20                                                 | 21            |
|---|------------------------------------------------------------------|-------------------------------------------|---------------|---------------|---------------------|---------------------------|---------------|-------------|-------------|-----------------------------------------|------------------------------------------|----------------------------------------|-----------------------------------------------------------|------------------------------------------|--------------------------------------------|-----------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|----------------------------------------------------|---------------|
|   |                                                                  |                                           |               |               |                     |                           |               |             |             |                                         | 11                                       | 12                                     | 13                                                        | 14                                       | 15                                         |                                               |                                          |                                  |                               |                                                    |               |
|   |                                                                  | Description                               | F o r e i g n | Disposal Date | Name of Purchaser   | Number of Shares of Stock | Consideration | Par Value   | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change in B/A, C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B/A, C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Maturity Date |
|   | 609771-AS-6                                                      | NWA GAS TRANSMISSION LTD                  | F             | 12/27/2005    | GOLDMAN SACHS & CO. |                           | 3,797,970     | 3,000,000   | 2,943,750   | 2,952,648                               |                                          |                                        | 1,205                                                     | 1,205                                    |                                            | 2,953,852                                     |                                          | 844,118                          | 844,118                       | 294,656                                            | 04/01/2023    |
|   | 893526-BY-8                                                      | TRANCANADA PIPELINES LTD                  | F             | 12/27/2005    | GOLDMAN SACHS & CO. |                           | 2,882,980     | 2,000,000   | 2,323,080   | 2,262,770                               |                                          | (8,252)                                | (8,252)                                                   | (8,252)                                  |                                            | 2,254,518                                     |                                          | 628,362                          | 628,362                       | 295,701                                            | 01/01/2021    |
|   | 055654-AB-3                                                      | SANTANDER CENTRAL HISPANO ISSU            | F             | 12/21/2005    | LEHMAN BROTHERS INC |                           | 5,520,750     | 5,000,000   | 4,984,500   | 4,989,776                               |                                          | 1,474                                  | 1,474                                                     | 1,474                                    |                                            | 4,991,250                                     |                                          | 529,500                          | 529,500                       | 490,330                                            | 09/14/2010    |
|   | 122394-AD-1                                                      | BURNS PHILP CAPITAL PTY LTD               | F             | 10/14/2005    | CAMPANY TRADE       |                           | 698,925       | 650,000     | 658,769     | 658,305                                 |                                          | (1,352)                                | (1,352)                                                   | (1,352)                                  |                                            | 656,953                                       |                                          | 41,972                           | 41,972                        | 56,432                                             | 11/15/2010    |
|   | 126382-AB-9                                                      | 9.500% 1T                                 | F             | 11/10/2005    | Redemption          | 100,000                   | 3,000,000     | 3,000,000   | 3,000,000   | 3,000,000                               |                                          |                                        |                                                           |                                          |                                            | 3,000,000                                     |                                          | 176,605                          | 176,605                       |                                                    | 03/01/2013    |
|   | 228344-AC-1                                                      | CSM NV /PVT 5.070% 03/01/13               | F             | 11/18/2005    | CAMPANY TRADE       |                           | 269,993       | 250,000     | 253,125     | 252,504                                 |                                          | (454)                                  | (454)                                                     | (454)                                    |                                            | 252,049                                       |                                          | 17,943                           | 17,943                        | 28,830                                             | 03/01/2011    |
|   | 33632-FH-5                                                       | JACO TRUST 7.900% 12/29/09                | F             | 12/29/2005    | Redemption          | 100,000                   | 56,261        | 56,260      | 56,261      | 56,261                                  |                                          |                                        |                                                           |                                          |                                            | 56,261                                        |                                          |                                  |                               |                                                    | 12/29/2009    |
|   | 659364-AA-1                                                      | NORTH FINANCE BERMUDA LTD                 | F             | 09/15/2005    | Maturity            |                           | 3,000,000     | 3,000,000   | 3,000,000   | 3,000,000                               |                                          |                                        |                                                           |                                          |                                            | 3,000,000                                     |                                          |                                  |                               | 210,000                                            | 09/15/2005    |
|   | 87203R-AA-0                                                      | SYSTEMS 2001 A.T. LLC 6.664% 09/15/13     | F             | 12/15/2005    | Redemption          | 100,000                   | 271,513       | 271,513     | 280,798     | 280,373                                 |                                          | (8,860)                                | (8,860)                                                   | (8,860)                                  |                                            | 271,513                                       |                                          |                                  |                               | 7,400                                              | 09/15/2013    |
|   | 92852E-AH-8                                                      | VIVENDI UNIVERSAL 6.250% 07/15/08         | F             | 01/21/2005    | Call                |                           | 1,345,000     | 1,345,000   | 1,388,888   | 1,379,499                               |                                          | (34,499)                               | (34,499)                                                  | (34,499)                                 |                                            | 1,345,000                                     |                                          |                                  |                               | 43,432                                             | 07/15/2008    |
|   | 09194H-AA-3                                                      | TRANSURBAN FINANCE COMPANY PTY 5.020%     | F             | 06/09/2005    | BANK OF AMERICA     |                           | 2,509,125     | 2,500,000   | 2,500,000   | 2,500,000                               |                                          |                                        |                                                           |                                          |                                            | 2,500,000                                     |                                          | 9,125                            | 9,125                         | 65,539                                             | 12/01/2014    |
|   | 459999 - Bonds - Industrial and Miscellaneous                    |                                           |               |               |                     |                           | 184,414,414   | 174,800,542 | 178,841,462 | 177,765,216                             |                                          | 273,247                                | 273,247                                                   | 273,247                                  |                                            | 178,038,462                                   |                                          | 6,375,952                        | 6,375,952                     | 8,545,579                                          | XX            |
|   | 609997 - Bonds - Part 4                                          |                                           |               |               |                     |                           | 246,210,760   | 236,277,643 | 240,386,475 | 239,392,542                             |                                          | 121,852                                | 121,852                                                   | 121,852                                  |                                            | 239,514,389                                   |                                          | 6,696,360                        | 6,696,360                     | 10,915,293                                         | XX            |
|   | 609998 - Bonds - Part 5                                          |                                           |               |               |                     |                           | 28,211,129    | 27,803,173  | 28,361,284  |                                         |                                          | (44,610)                               |                                                           | (44,610)                                 |                                            | 28,316,654                                    |                                          | (105,529)                        | (105,529)                     | 720,057                                            | XX            |
|   | 609999 - total - Bonds                                           |                                           |               |               |                     |                           | 274,421,875   | 264,080,816 | 268,747,739 | 239,392,542                             |                                          | 77,242                                 | 77,242                                                    |                                          |                                            | 267,831,043                                   |                                          | 6,590,831                        | 6,590,831                     | 11,635,350                                         | XX            |
|   | 124789-AA-0                                                      | CSA CAPITAL TRUST NON-CUMULATIVE PERPETU. |               | 11/09/2005    | GOLDMAN SACHS & CO. | 2,000,000,000             | 2,009,060     |             | 2,000,000   | 2,000,000                               |                                          |                                        |                                                           |                                          |                                            | 2,000,000                                     |                                          | 9,060                            | 9,060                         | 101,587                                            |               |
|   | 629999 - Preferred Stocks - Banks, Trust and Insurance Companies |                                           |               |               |                     |                           | 2,009,060     | XX          | 2,000,000   | 2,000,000                               |                                          |                                        |                                                           |                                          |                                            | 2,000,000                                     |                                          |                                  |                               | 101,587                                            | XX            |

SCHEDULE D - PART 5

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

| 1<br><br>CUSIP Identification                         | 2<br><br>Description            | 3<br><br>F o r e i g n | 4<br><br>Date Acquired | 5<br><br>Name of Vendor       | 6<br><br>Disposal Date | 7<br><br>Name of Purchaser | 8<br><br>Par Value (Bonds) or Number of Shares (Stocks) | 9<br><br>Actual Cost | 10<br><br>Consideration | 11<br><br>Book/ Adjusted Carrying Value at Disposal Date | Change in Book/Adjusted Carrying Value              |                                                    |                                                                     |                                                    |                                                      | 17<br><br>Foreign Exchange Gain (Loss) on Disposal | 18<br><br>Realized Gain (Loss) on Disposal | 19<br><br>Total Gain (Loss) on Disposal | 20<br><br>Interest and Dividends Received During Year | 21<br><br>Paid for Accrued Interest and Dividends |
|-------------------------------------------------------|---------------------------------|------------------------|------------------------|-------------------------------|------------------------|----------------------------|---------------------------------------------------------|----------------------|-------------------------|----------------------------------------------------------|-----------------------------------------------------|----------------------------------------------------|---------------------------------------------------------------------|----------------------------------------------------|------------------------------------------------------|----------------------------------------------------|--------------------------------------------|-----------------------------------------|-------------------------------------------------------|---------------------------------------------------|
|                                                       |                                 |                        |                        |                               |                        |                            |                                                         |                      |                         |                                                          | 12<br><br>Unrealized Valuation Increase/ (Decrease) | 13<br><br>Current Year's (Amortization)/ Accretion | 14<br><br>Current Year's Other Than Temporary Impairment Recognized | 15<br><br>Total Change In B/A, C.V. (12 + 13 - 14) | 16<br><br>Total Foreign Exchange Change in B/A, C.V. |                                                    |                                            |                                         |                                                       |                                                   |
| 3133XC-WF-6, 5.00%                                    | FEDERAL HOME LOAN BANK 9C-2012  |                        | 08/17/2005             | GREENWICH CAPITAL             | 12/22/2005             | Paydown                    | 65,973                                                  | 66,292               | 65,973                  | 65,973                                                   |                                                     | (320)                                              |                                                                     |                                                    |                                                      |                                                    |                                            |                                         | 665                                                   |                                                   |
| 0399999 - Bonds - U.S. Governments                    |                                 |                        |                        |                               |                        |                            | 65,973                                                  | 66,292               | 65,973                  | 65,973                                                   |                                                     | (320)                                              |                                                                     |                                                    |                                                      |                                                    |                                            |                                         | 665                                                   |                                                   |
| TT13163-06-6, LSOVD 8                                 | BRAZIL - FEDERATIVE REPUBLIC 0  | F                      | 02/23/2005             | MERRILL LYNCH CAPITAL MARKETS | 04/15/2005             | Redemption                 | 4,984                                                   | 5,096                | 4,984                   | 4,984                                                    |                                                     | (112)                                              |                                                                     |                                                    |                                                      |                                                    |                                            | 199                                     | 147                                                   |                                                   |
| TT13163-06-6, LSOVD 8                                 | BRAZIL - FEDERATIVE REPUBLIC 0  | F                      | 02/23/2005             | MERRILL LYNCH CAPITAL MARKETS | 08/01/2005             | Taxable Exchange           | 89,717                                                  | 91,735               | 90,874                  | 91,637                                                   |                                                     | (99)                                               |                                                                     |                                                    |                                                      |                                                    | (762)                                      | 5,702                                   | 2,652                                                 |                                                   |
| 1799999 - Bonds - States, Territories and Possessions |                                 |                        |                        |                               |                        |                            | 96,831                                                  | 96,831               | 95,858                  | 96,021                                                   |                                                     | (211)                                              |                                                                     |                                                    |                                                      |                                                    | (762)                                      | 5,901                                   | 2,799                                                 |                                                   |
| 31407M-EZ-4, L08/01/13                                | FHMA COLLATERAL - MUNI 4.886%   |                        | 07/06/2005             | DEUTSCHE BANK                 | 12/01/2005             | Paydown                    | 33,222                                                  | 33,299               | 33,222                  | 33,222                                                   |                                                     | (77)                                               |                                                                     |                                                    |                                                      |                                                    |                                            | 304                                     | 99                                                    |                                                   |
| 83162C-PN-7, L05/01/25                                | SBAF-05-20E 05-20E 1 4.840%     |                        | 05/03/2005             | CS FIRST BOSTON NZ            | 11/01/2005             | Paydown                    | 96,642                                                  | 96,642               | 96,642                  | 96,642                                                   |                                                     |                                                    |                                                                     |                                                    |                                                      |                                                    | 2,223                                      |                                         |                                                       |                                                   |
| 831644-DX-0, L03/10/15                                | SBC-05-10A 05-10A 1 5.038%      |                        | 03/15/2005             | GOLDMAN SACHS & CO            | 09/01/2005             | Paydown                    | 17,090                                                  | 17,090               | 17,090                  | 17,090                                                   |                                                     |                                                    |                                                                     |                                                    |                                                      |                                                    |                                            | 382                                     |                                                       |                                                   |
| 3199999 - Bonds - Special Revenue                     |                                 |                        |                        |                               |                        |                            | 146,954                                                 | 147,031              | 146,954                 | 146,954                                                  |                                                     | (77)                                               |                                                                     |                                                    |                                                      |                                                    |                                            | 2,909                                   | 99                                                    |                                                   |
| 07387A-BW-4, L08/25/35                                | BSARM 05-4 05-4 B1 5.158%       |                        | 07/08/2005             | BEAR STERNS & CO              | 12/01/2005             | Paydown                    | 923                                                     | 922                  | 923                     | 923                                                      |                                                     | 1                                                  |                                                                     |                                                    |                                                      |                                                    |                                            | 12                                      | 4                                                     |                                                   |
| 102183-AK-6, L01/14/2005                              | BOWATER INC 6.500% 06/15/13     |                        | 01/14/2005             | CITIGROUP GLOBAL MARKETS INC  | 06/22/2005             | MORGAN (J.P.) SECURITIES   | 500,000                                                 | 496,250              | 491,250                 | 496,438                                                  |                                                     | 188                                                |                                                                     |                                                    |                                                      | (5,188)                                            |                                            | 17,333                                  | 3,160                                                 |                                                   |
| 126650-AM-0, L12/06/2005                              | CVS CORP 5.298% 01/11/27        |                        | 12/06/2005             | CS FIRST BOSTON NZ            | 12/10/2005             | Redemption                 | 13,168                                                  | 12,729               | 13,168                  | 13,168                                                   |                                                     | 439                                                |                                                                     |                                                    |                                                      |                                                    |                                            | 58                                      | 56                                                    |                                                   |
| 126876-R6-2, L09/25/13                                | CWALT-05-41 05-41 1A1 4.521%    |                        | 07/14/2005             | COUNTRYWIDE FUNDING           | 12/25/2005             | Paydown                    | 102,294                                                 | 102,294              | 102,294                 | 102,294                                                  |                                                     |                                                    |                                                                     |                                                    |                                                      |                                                    | 1,271                                      |                                         |                                                       |                                                   |
| 126885-AD-8, L07/15/35                                | CWHEL-05-C 05-C 2A 4.549%       |                        | 07/11/2005             | COUNTRYWIDE FUNDING           | 12/15/2005             | Paydown                    | 255,825                                                 | 255,825              | 255,825                 | 255,825                                                  |                                                     |                                                    |                                                                     |                                                    |                                                      |                                                    | 3,182                                      | 348                                     |                                                       |                                                   |
| 171340-AD-4, L12/15/12                                | CHURCH & DWIGHT 6.000%          |                        | 01/04/2005             | MORGAN (J.P.) SECURITIES      | 06/28/2005             | Tax Free Exchange          | 250,000                                                 | 255,000              | 254,661                 | 254,661                                                  |                                                     | (339)                                              |                                                                     |                                                    |                                                      |                                                    | 7,750                                      | 625                                     |                                                       |                                                   |
| 23330X-AF-7, L11/01/13                                | DRS TECHNOLOGIES INC 6.875%     |                        | 01/03/2005             | MACHOVIA CAPITAL MARKETS      | 06/29/2005             | Tax Free Exchange          | 250,000                                                 | 263,125              | 262,386                 | 262,386                                                  |                                                     | (739)                                              |                                                                     |                                                    |                                                      |                                                    | 11,363                                     | 3,103                                   |                                                       |                                                   |
| 23918K-AC-2, L03/16/2005                              | DAVITA INC 6.625% 03/15/13      |                        | 03/16/2005             | Various                       | 09/12/2005             | Tax Free Exchange          | 450,000                                                 | 451,000              | 450,921                 | 450,921                                                  |                                                     | (79)                                               |                                                                     |                                                    |                                                      |                                                    | 14,078                                     |                                         |                                                       |                                                   |
| 320516-QD-0, L5.478% 08/25/1                          | FHMS-05-AA6 05-AA6 B1           |                        | 07/06/2005             | CS FIRST BOSTON NZ            | 12/01/2005             | Paydown                    | 768                                                     | 775                  | 768                     | 768                                                      |                                                     | (7)                                                |                                                                     |                                                    |                                                      |                                                    |                                            | 11                                      | 1                                                     |                                                   |
| 365558-AA-3, L05/01/13                                | GARDNER DENVER INC 8.000%       |                        | 04/28/2005             | BEAR STERNS & CO              | 11/04/2005             | Tax Free Exchange          | 250,000                                                 | 250,000              | 250,000                 | 250,000                                                  |                                                     |                                                    |                                                                     |                                                    |                                                      |                                                    | 10,000                                     |                                         |                                                       |                                                   |
| 41161P-RQ-8, L09/19/35                                | HVILT 05-8 05-8 2A2A 4.663%     |                        | 07/01/2005             | GREENWICH CAPITAL             | 12/01/2005             | Paydown                    | 24,904                                                  | 25,153               | 24,904                  | 24,904                                                   |                                                     | (249)                                              |                                                                     |                                                    |                                                      |                                                    | 327                                        | 82                                      |                                                       |                                                   |
| 41362Z-AT-7, L06/01/15                                | HARBAHS OPERATING CO 5.625%     |                        | 09/16/2005             | UBS SECURITIES                | 12/05/2005             | Tax Free Exchange          | 4,000,000                                               | 4,027,190            | 4,027,135               | 4,027,135                                                |                                                     | (55)                                               |                                                                     |                                                    |                                                      |                                                    | 117,500                                    | 71,250                                  |                                                       |                                                   |
| 502413-AR-8, L5.875% 01/15/1                          | L-3 COMMUNICATIONS CORP         |                        | 01/21/2005             | BANK OF AMERICA               | 03/18/2005             | Tax Free Exchange          | 250,000                                                 | 250,000              | 250,000                 | 250,000                                                  |                                                     |                                                    |                                                                     |                                                    |                                                      |                                                    | 2,570                                      | 449                                     |                                                       |                                                   |
| 521865-AH-8, L03/14/2005                              | LEAR CORP 5.750% 08/01/14       |                        | 03/14/2005             | LEHMAN BROTHERS INC           | 04/07/2005             | Tax Free Exchange          | 3,000,000                                               | 2,954,580            | 2,954,819               | 2,954,819                                                |                                                     | 239                                                |                                                                     |                                                    |                                                      |                                                    | 31,625                                     | 22,042                                  |                                                       |                                                   |
| 532776-AM-3, L05/15/13                                | LIN TELEVISION CORP 6.500%      |                        | 01/13/2005             | MORGAN (J.P.) SECURITIES      | 06/16/2005             | Tax Free Exchange          | 700,000                                                 | 700,000              | 700,000                 | 700,000                                                  |                                                     |                                                    |                                                                     |                                                    |                                                      |                                                    | 26,668                                     | 9,226                                   |                                                       |                                                   |
| 552953-AT-8, L07/15/15                                | MGM MIRAGE INC 6.625%           |                        | 11/28/2005             | MORGAN STANLEY & CO           | 12/21/2005             | Tax Free Exchange          | 500,000                                                 | 496,250              | 496,297                 | 496,297                                                  |                                                     | 47                                                 |                                                                     |                                                    |                                                      |                                                    | 16,655                                     | 14,814                                  |                                                       |                                                   |
| 608328-AS-9, L6.125%                                  | MOHEGAN TRIBAL GAMING AUTHORITY |                        | 07/13/2005             | Various                       | 07/28/2005             | Tax Free Exchange          | 500,000                                                 | 509,375              | 509,341                 | 509,341                                                  |                                                     | (34)                                               |                                                                     |                                                    |                                                      |                                                    | 14,462                                     | 13,356                                  |                                                       |                                                   |
| 690731-AK-9, L6.750%                                  | OWENS-BROCKWAY GLASS CONTAINER  |                        | 01/18/2005             | LEHMAN BROTHERS INC           | 05/31/2005             | Tax Free Exchange          | 250,000                                                 | 250,000              | 250,000                 | 250,000                                                  |                                                     |                                                    |                                                                     |                                                    |                                                      |                                                    | 8,437                                      | 2,344                                   |                                                       |                                                   |
| 69332Z-AA-2, LPO CORP 7.500% 02/15/13                 | POG CORP 7.500% 02/15/13        |                        | 02/09/2005             | Various                       | 09/28/2005             | Various                    | 400,000                                                 | 411,075              | 396,792                 | 410,695                                                  |                                                     | (380)                                              |                                                                     |                                                    |                                                      | (13,903)                                           | 8,375                                      | 63                                      |                                                       |                                                   |
| 730448-AQ-0, L03/15/15                                | POG PRODUCING CO 6.625%         |                        | 03/23/2005             | GOLDMAN SACHS & CO            | 05/18/2005             | Various                    | 200,000                                                 | 198,202              | 195,375                 | 198,218                                                  |                                                     | 16                                                 |                                                                     |                                                    |                                                      | (2,843)                                            | 1,914                                      |                                         |                                                       |                                                   |
| 74955W-AA-7, L01/15/13                                | RH DONNELLEY INC 6.875%         |                        | 02/07/2005             | Various                       | 06/01/2005             | Various                    | 250,000                                                 | 252,750              | 255,000                 | 252,639                                                  |                                                     | (111)                                              |                                                                     |                                                    |                                                      | 2,361                                              | 6,598                                      | 1,041                                   |                                                       |                                                   |
| 75040P-AG-3, L04/01/2005                              | RADIO ONE INC 6.375% 02/15/13   |                        | 02/22/2005             | Various                       | 09/29/2005             | Various                    | 200,000                                                 | 203,875              | 198,675                 | 203,617                                                  |                                                     | (258)                                              |                                                                     |                                                    |                                                      | (4,942)                                            | 6,423                                      | 266                                     |                                                       |                                                   |
| 828807-BJ-5, L4.600% 06/71                            | SIMON PROPERTY GROUP L.P.       |                        | 06/01/2005             | MORGAN STANLEY & CO           | 09/08/2005             | Tax Free Exchange          | 5,000,000                                               | 4,993,500            | 4,993,806               | 4,993,806                                                |                                                     | 306                                                |                                                                     |                                                    |                                                      |                                                    | 58,139                                     |                                         |                                                       |                                                   |
| 828807-BK-2, L5.100% 06/71                            | SIMON PROPERTY GROUP L.P.       |                        | 06/09/2005             | Various                       | 09/08/2005             | Tax Free Exchange          | 3,000,000                                               | 2,991,170            | 2,991,365               | 2,991,365                                                |                                                     | 195                                                |                                                                     |                                                    |                                                      |                                                    | 38,675                                     | 2,975                                   |                                                       |                                                   |
| 852060-AJ-1, L01/30/11                                | SPRINT CAPITAL CORP 7.625%      |                        | 05/06/2005             | MERRILL LYNCH CAPITAL MARKETS | 11/21/2005             | BANK OF AMERICA            | 4,000,000                                               | 4,511,200            | 4,410,000               | 4,469,298                                                |                                                     | (41,901)                                           |                                                                     |                                                    |                                                      | (59,299)                                           | 249,931                                    | 85,569                                  |                                                       |                                                   |
| 918437-AB-0, L04/15/12                                | VWR INTERNATIONAL INC 6.875%    |                        | 01/07/2005             | Tax Free Exchange             | 04/13/2005             | Various                    | 1,000,000                                               | 1,027,549            | 1,004,687               | 1,026,590                                                |                                                     | (959)                                              |                                                                     |                                                    |                                                      | (21,903)                                           | 32,156                                     | 15,660                                  |                                                       |                                                   |
| 939336-X6-5, L05-ART A2                               | WASHINGTON MUTUAL WAMU.05-ART   |                        | 07/14/2005             | GREENWICH CAPITAL             | 12/25/2005             | Paydown                    | 317,664                                                 | 317,664              | 317,663                 | 317,663                                                  |                                                     |                                                    |                                                                     |                                                    |                                                      |                                                    | 4,859                                      | 734                                     |                                                       |                                                   |

# ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK

# SCHEDULE D - PART 5

| 1                                              | 2                                     | 3    | 4             | 5                        | 6             | 7                    | 8                                              | 9           | 10            | 11                                            | Change in Book/Adjusted Carrying Value   |                                         |                                                           |                                           | 17                                          | 18                                       | 19                               | 20                            | 21                                          |                                         |
|------------------------------------------------|---------------------------------------|------|---------------|--------------------------|---------------|----------------------|------------------------------------------------|-------------|---------------|-----------------------------------------------|------------------------------------------|-----------------------------------------|-----------------------------------------------------------|-------------------------------------------|---------------------------------------------|------------------------------------------|----------------------------------|-------------------------------|---------------------------------------------|-----------------------------------------|
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               | 12                                       | 13                                      | 14                                                        | 15                                        | 16                                          |                                          |                                  |                               |                                             |                                         |
| CUSIP Identification                           | Description                           | Form | Date Acquired | Name of Vendor           | Disposal Date | Name of Purchaser    | Par Value (Bonds) or Number of Shares (Stocks) | Actual Cost | Consideration | Book/Adjusted Carrying Value at Disposal Date | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Change In B./A. C.V. (12 + 13 - 14) | Total Foreign Exchange Change in B./A. C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| 45820E-AK-8                                    | INTELSAT LTD 8.250% 01/15/13-03/15/15 | F    | 01/26/2005    | Various                  | 03/24/2005    | LEHMAN BROTHERS INC. | 500,000                                        | 513,750     | 507,500       | 513,428                                       |                                          | (322)                                   |                                                           |                                           |                                             |                                          | (5,928)                          | 7,104                         | 172                                         |                                         |
| 81013T-AB-7                                    | SCOTTISH POWER PLC 5.375% 03/15/15    | F    | 03/15/2005    | MORGAN (J.P.) SECURITIES | 05/24/2005    | Various              | 1,330,000                                      | 1,329,907   | 1,338,785     | 1,329,907                                     |                                          |                                         |                                                           |                                           |                                             |                                          | 6,878                            | 13,106                        |                                             |                                         |
| 4599999 - Bonds - Industrial and Miscellaneous |                                       |      |               |                          |               |                      | 27,495,545                                     | 28,051,110  | 27,902,340    | 28,007,106                                    |                                          | (44,002)                                |                                                           | (44,002)                                  |                                             |                                          | (104,767)                        | 710,582                       | 247,340                                     |                                         |
| 6099999 - Total - Bonds                        |                                       |      |               |                          |               |                      | 27,803,173                                     | 28,361,264  | 28,211,125    | 28,316,654                                    |                                          | (44,610)                                |                                                           | (44,610)                                  |                                             |                                          | (105,529)                        | 720,057                       | 250,238                                     |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |
|                                                |                                       |      |               |                          |               |                      |                                                |             |               |                                               |                                          |                                         |                                                           |                                           |                                             |                                          |                                  |                               |                                             |                                         |

Schedule D - Part 6 - Section 1  
**NONE**

Schedule D - Part 6 - Section 2  
**NONE**

Schedule DA - Part 1  
**NONE**

Schedule DB - Part A - Section 1  
**NONE**

Schedule DB - Part A - Section 2  
**NONE**

Schedule DB - Part A - Section 3  
**NONE**

Schedule DB - Part B - Section 1  
**NONE**

Schedule DB - Part B - Section 2  
**NONE**

Schedule DB - Part B - Section 3  
**NONE**

Schedule DB - Part C - Section 1  
**NONE**

Schedule DB - Part C - Section 2  
**NONE**

Schedule DB - Part C - Section 3

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part D - Section 3

NONE

Schedule DB - Part E - Section 1

NONE



**ANNUAL STATEMENT FOR THE YEAR 2005 OF THE IDS LIFE INSURANCE COMPANY OF NEW YORK**

# SCHEDULE E - PART 2 CASH EQUIVALENTS

[illegible]

SCHEDULE E PART 3 - SPECIAL DEPOSITS

| States, Etc.                                                                 | 1<br>Type of<br>Deposits | 2<br>Purpose of<br>Deposits | Deposits with the State of Domicile For<br>The Benefit of All Policyholders |                    | All Other Special Deposits           |                    |
|------------------------------------------------------------------------------|--------------------------|-----------------------------|-----------------------------------------------------------------------------|--------------------|--------------------------------------|--------------------|
|                                                                              |                          |                             | 3<br>Book/Adjusted<br>Carrying Value                                        | 4<br>Fair<br>Value | 5<br>Book/Adjusted<br>Carrying Value | 6<br>Fair<br>Value |
| 1. Alabama .....                                                             | AL .....                 |                             |                                                                             |                    |                                      |                    |
| 2. Alaska .....                                                              | AK .....                 |                             |                                                                             |                    |                                      |                    |
| 3. Arizona .....                                                             | AZ .....                 |                             |                                                                             |                    |                                      |                    |
| 4. Arkansas .....                                                            | AR .....                 |                             |                                                                             |                    |                                      |                    |
| 5. California .....                                                          | CA .....                 |                             |                                                                             |                    |                                      |                    |
| 6. Colorado .....                                                            | CO .....                 |                             |                                                                             |                    |                                      |                    |
| 7. Connecticut .....                                                         | CT .....                 |                             |                                                                             |                    |                                      |                    |
| 8. Delaware .....                                                            | DE .....                 |                             |                                                                             |                    |                                      |                    |
| 9. District of Columbia .....                                                | DC .....                 |                             |                                                                             |                    |                                      |                    |
| 10. Florida .....                                                            | FL .....                 |                             |                                                                             |                    |                                      |                    |
| 11. Georgia .....                                                            | GA .....                 |                             |                                                                             |                    |                                      |                    |
| 12. Hawaii .....                                                             | HI .....                 |                             |                                                                             |                    |                                      |                    |
| 13. Idaho .....                                                              | ID .....                 |                             |                                                                             |                    |                                      |                    |
| 14. Illinois .....                                                           | IL .....                 |                             |                                                                             |                    |                                      |                    |
| 15. Indiana .....                                                            | IN .....                 |                             |                                                                             |                    |                                      |                    |
| 16. Iowa .....                                                               | IA .....                 |                             |                                                                             |                    |                                      |                    |
| 17. Kansas .....                                                             | KS .....                 |                             |                                                                             |                    |                                      |                    |
| 18. Kentucky .....                                                           | KY .....                 |                             |                                                                             |                    |                                      |                    |
| 19. Louisiana .....                                                          | LA .....                 |                             |                                                                             |                    |                                      |                    |
| 20. Maine .....                                                              | ME .....                 |                             |                                                                             |                    |                                      |                    |
| 21. Maryland .....                                                           | MD .....                 |                             |                                                                             |                    |                                      |                    |
| 22. Massachusetts .....                                                      | MA .....                 |                             |                                                                             |                    |                                      |                    |
| 23. Michigan .....                                                           | MI .....                 |                             |                                                                             |                    |                                      |                    |
| 24. Minnesota .....                                                          | MN .....                 |                             |                                                                             |                    |                                      |                    |
| 25. Mississippi .....                                                        | MS .....                 |                             |                                                                             |                    |                                      |                    |
| 26. Missouri .....                                                           | MO .....                 |                             |                                                                             |                    |                                      |                    |
| 27. Montana .....                                                            | MT .....                 |                             |                                                                             |                    |                                      |                    |
| 28. Nebraska .....                                                           | NE .....                 |                             |                                                                             |                    |                                      |                    |
| 29. Nevada .....                                                             | NV .....                 |                             |                                                                             |                    |                                      |                    |
| 30. New Hampshire .....                                                      | NH .....                 |                             |                                                                             |                    |                                      |                    |
| 31. New Jersey .....                                                         | NJ .....                 |                             |                                                                             |                    |                                      |                    |
| 32. New Mexico .....                                                         | NM .....                 |                             |                                                                             |                    |                                      |                    |
| 33. New York .....                                                           | NY .....                 | B.....                      | Ins code 1314.....                                                          | 289,856.....       | 306,973.....                         |                    |
| 34. North Carolina .....                                                     | NC .....                 |                             |                                                                             |                    |                                      |                    |
| 35. North Dakota .....                                                       | ND .....                 |                             |                                                                             |                    |                                      |                    |
| 36. Ohio .....                                                               | OH .....                 |                             |                                                                             |                    |                                      |                    |
| 37. Oklahoma .....                                                           | OK .....                 |                             |                                                                             |                    |                                      |                    |
| 38. Oregon .....                                                             | OR .....                 |                             |                                                                             |                    |                                      |                    |
| 39. Pennsylvania .....                                                       | PA .....                 |                             |                                                                             |                    |                                      |                    |
| 40. Rhode Island .....                                                       | RI .....                 |                             |                                                                             |                    |                                      |                    |
| 41. South Carolina .....                                                     | SC .....                 |                             |                                                                             |                    |                                      |                    |
| 42. South Dakota .....                                                       | SD .....                 |                             |                                                                             |                    |                                      |                    |
| 43. Tennessee .....                                                          | TN .....                 |                             |                                                                             |                    |                                      |                    |
| 44. Texas .....                                                              | TX .....                 |                             |                                                                             |                    |                                      |                    |
| 45. Utah .....                                                               | UT .....                 |                             |                                                                             |                    |                                      |                    |
| 46. Vermont .....                                                            | VT .....                 |                             |                                                                             |                    |                                      |                    |
| 47. Virginia .....                                                           | VA .....                 |                             |                                                                             |                    |                                      |                    |
| 48. Washington .....                                                         | WA .....                 |                             |                                                                             |                    |                                      |                    |
| 49. West Virginia .....                                                      | WV .....                 |                             |                                                                             |                    |                                      |                    |
| 50. Wisconsin .....                                                          | WI .....                 |                             |                                                                             |                    |                                      |                    |
| 51. Wyoming .....                                                            | WY .....                 |                             |                                                                             |                    |                                      |                    |
| 52. American Samoa .....                                                     | AS .....                 |                             |                                                                             |                    |                                      |                    |
| 53. Guam .....                                                               | GU .....                 |                             |                                                                             |                    |                                      |                    |
| 54. Puerto Rico .....                                                        | PR .....                 |                             |                                                                             |                    |                                      |                    |
| 55. US Virgin Islands .....                                                  | VI .....                 |                             |                                                                             |                    |                                      |                    |
| 56. Canada .....                                                             | CN .....                 |                             |                                                                             |                    |                                      |                    |
| 57. Aggregate Other Alien .....                                              | OT .....                 | XXX.....                    | XXX.....                                                                    |                    |                                      |                    |
| 58. Total .....                                                              | XXX.....                 | XXX.....                    | 289,856.....                                                                | 306,973.....       |                                      |                    |
| DETAILS OF WRITE-INS                                                         |                          |                             |                                                                             |                    |                                      |                    |
| 5701. ....                                                                   |                          |                             |                                                                             |                    |                                      |                    |
| 5702. ....                                                                   |                          |                             |                                                                             |                    |                                      |                    |
| 5703. ....                                                                   |                          |                             |                                                                             |                    |                                      |                    |
| 5798. Summary of remaining write-ins for<br>Line 57 from overflow page ..... | XXX.....                 | XXX.....                    |                                                                             |                    |                                      |                    |
| 5799. Totals (Lines 5701 through 5703 +<br>5798)(Line 57 above) .....        | XXX.....                 | XXX.....                    |                                                                             |                    |                                      |                    |