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LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2007

OF THE CONDITION AND AFFAIRS OF THE

RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

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

Organized under the Laws of New York, State of Domicile or Port of Entry New York

Country of Domicile United States

Incorporated/Organized 07/10/1972 Commenced Business 10/25/1972

Statutory Home Office 20 Madison Avenue Extension (Street and Number), Albany, NY 12203-5326 (City or Town, State and Zip Code)

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

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

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

Internet Website Address ameriprise.com

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

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

OFFICERS

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

OTHER OFFICERS

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

DIRECTORS OR TRUSTEES

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

State of Minnesota

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	Thomas Richard Moore	David Kent Stewart
President & CEO	Secretary	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 14th day of February, 2008

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

MARIBETH D. ROTH
Notary Public
Minnesota
My Commission Expires January 31, 2011

ASSETS

	Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1. Bonds (Schedule D)	1,423,798,305		1,423,798,305	1,786,051,763
2. Stocks (Schedule D):				
2.1 Preferred stocks				
2.2 Common stocks	137,177		137,177	137,177
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	227,668,694		227,668,694	257,828,289
3.2 Other than first liens				
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ .... encumbrances)				
4.2 Properties held for the production of income (less $ .... encumbrances)				
4.3 Properties held for sale (less $ .... encumbrances)				
5. Cash ($ (6,659,426) , Schedule E - Part 1), cash equivalents ($ 206,475,899 , Schedule E - Part 2) and short-term investments ($ .... , Schedule DA)	199,816,473		199,816,473	19,321,674
6. Contract loans, (including $ .... premium notes)	35,733,923		35,733,923	33,836,815
7. Other invested assets (Schedule BA)				1,003,858
8. Receivables for securities	1,346,952		1,346,952	96,297
9. Aggregate write-ins for invested assets	15,537,726		15,537,726	
10. Subtotals, cash and invested assets (Lines 1 to 9)	1,904,039,250		1,904,039,250	2,098,275,873
11. Title plants less $ .... charged off (for Title insurers only)				
12. Investment income due and accrued	18,503,768		18,503,768	22,610,825
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	202,444	24,363	178,081	205,056
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premium)	687,045		687,045	804,970
13.3 Accrued retrospective premium				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers				171,706
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts	3,397		3,397	1,690
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	31,418,923	26,928,882	4,490,041	5,827,722
17. Guaranty funds receivable or on deposit				331,011
18. Electronic data processing equipment and software	36,566	36,566		
19. Furniture and equipment, including health care delivery assets ($ ....)	94,484	94,484		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates	907,853		907,853	1,640,538
22. Health care ($ ....) and other amounts receivable				
23. Aggregate write-ins for other than invested assets	8,873,616	3,829	8,869,787	7,493,772
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	1,964,767,346	27,088,124	1,937,679,222	2,137,363,163
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,087,358,019		3,087,358,019	2,619,774,942
26. Total (Lines 24 and 25)	5,052,125,365	27,088,124	5,025,037,241	4,757,138,105
DETAILS OF WRITE-INS				
0901. Options (Schedule DB Part A)	14,951,950		14,951,950	
0902. Interest Rate Swap (Schedule DB Part C)	585,776		585,776	
0903.				
0998. Summary of remaining write-ins for Line 9 from overflow page				
0999. Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)	15,537,726		15,537,726	
2301. Bank Owned Life Insurance	5,381,021		5,381,021	5,170,879
2302. Miscellaneous Assets	1,957,910	3,829	1,954,081	1,397,934
2303. Prepaid Reinsurance	898,383		898,383	924,959
2398. Summary of remaining write-ins for Line 23 from overflow page	636,302		636,302	
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	8,873,616	3,829	8,869,787	7,493,772

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 1,588,410,086 (Exhibit 5, Line 9999999) less $ .... included in Line 6.3 (including $ 19,173 Modco Reserve)	1,588,410,086	1,733,136,345
2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1)(including $ .... Modco Reserve)	132,068,229	122,372,159
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ .... Modco Reserve)	6,644,726	7,563,448
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	2,355,122	3,494,813
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	376,077	795,455
5. Policyholders' dividends $ .... and coupons $ .... due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including $ .... Modco)		
6.2 Dividends not yet apportioned (including $ .... Modco)		
6.3 Coupons and similar benefits (including $ .... Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ .... discount; including $ 232,887 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	256,607	221,119
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $ .... accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance including $ .... assumed and $ 376,967 ceded	376,967	125,526
9.4 Interest maintenance reserve (IMR Line 6)	11,807,063	9,866,505
10. Commissions to agents due or accrued-life contracts and annuity contracts $ 108,107 accident and health $ 5,413 and deposit-type contract funds $	113,520	134,080
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	5,964,840	4,829,613
13. Transfers to Separate Accounts due or accrued (net) (Including $ (107,738,513) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(110,431,203)	(96,969,173)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	(796,509)	(1,142,310)
15.1 Current federal and foreign income taxes including $ 1,424,283 on realized capital gains (losses)	9,584,562	1,316,943
15.2 Net deferred tax liability		
16. Unearned investment income	534,360	560,477
17. Amounts withheld or retained by company as agent or trustee	125,973	82,039
18. Amounts held for agents' account, including $ .... agents' credit balances	134,927	313,664
19. Remittances and items not allocated	2,116,228	2,598,776
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)	13,890,551	16,630,675
24.2 Reinsurance in unauthorized companies		
24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
24.4 Payable to parent, subsidiaries and affiliates		
24.5 Drafts outstanding		
24.6 Liability for amounts held under uninsured plans		
24.7 Funds held under coinsurance		
24.8 Payable for securities		
24.9 Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities		
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,663,532,125	1,805,930,154
27. From Separate Accounts statement	3,087,228,043	2,619,680,181
28. Total liabilities (Lines 26 and 27)	4,750,760,168	4,425,610,335
29. Common capital stock	2,000,000	2,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	106,636,636	106,617,258
34. Aggregate write-ins for special surplus funds	1,149,904	1,187,378
35. Unassigned funds (surplus)	164,490,533	221,723,134
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 $ 129,976 in Separate Accounts Statement)	272,277,073	329,527,770
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	274,277,073	331,527,770
39. Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3)	5,025,037,241	4,757,138,105
DETAILS OF WRITE-INS		
2501.		
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Separate accounts surplus special contingency reserve	750,000	750,000
3402. Group life contingency reserve	399,904	437,378
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,149,904	1,187,378

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	691,508,829	661,093,493
2. Considerations for supplementary contracts with life contingencies		
3. Net investment income (Exhibit of Net Investment Income, Line 17)	110,177,859	118,676,491
4. Amortization of Interest Maintenance Reserve (IMR) (Line 5)	1,226,500	735,730
5. Separate Accounts net gain from operations excluding unrealized gains or losses	2,429	11,112
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)		
7. Reserve adjustments on reinsurance ceded	629	627
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	45,425,858	45,410,734
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	12,246,271	181,449
9. Total (Lines 1 to 8.3)	860,588,375	826,109,636
10. Death benefits	14,919,288	15,041,185
11. Matured endowments (excluding guaranteed annual pure endowments)		
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	63,257,363	61,633,270
13. Disability benefits and benefits under accident and health contracts	5,359,639	5,415,479
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	478,378,402	432,451,406
16. Group conversions		
17. Interest and adjustments on contracts or deposit-type contract funds	1,832,882	1,762,652
18. Payments on supplementary contracts with life contingencies		
19. Increase in aggregate reserves for life and accident and health contracts	(138,719,629)	(129,416,459)
20. Totals (Lines 10 to 19)	425,027,945	386,887,533
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	31,495,391	29,103,524
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)	32,333,829	30,909,001
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	3,405,514	4,050,734
25. Increase in loading on deferred and uncollected premiums	311,864	339,583
26. Net transfers to or (from) Separate Accounts net of reinsurance	303,595,906	293,222,138
27. Aggregate write-ins for deductions	6,356,381	5,844,478
28. Totals (Lines 20 to 27)	802,526,830	750,356,991
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	58,061,545	75,752,645
30. Dividends to policyholders		
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	58,061,545	75,752,645
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	24,136,462	14,017,366
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)	33,925,083	61,735,279
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,760,216 (excluding taxes of $ 1,705,339 transferred to the IMR)	101,915	1,266,074
35. Net income (Line 33 plus Line 34)	34,026,998	63,001,353
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	331,527,770	289,672,122
37. Net income (Line 35)	34,026,998	63,001,353
38. Change in net unrealized capital gains (losses) less capital gains tax of $ (62,018)	(115,176)	
39. Change in net unrealized foreign exchange capital gain (loss)		
40. Change in net deferred income tax	1,604,651	(9,397,134)
41. Change in nonadmitted assets and related items	(2,999,461)	11,788,201
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	2,740,124	1,445,970
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	(32,786)	(36,064)
47. Other changes in surplus in Separate Accounts Statement	32,786	36,064
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	19,378	17,258
51.2 Transferred to capital (Stock Dividend)		
51.3 Transferred from capital		
51.4 Change in surplus as a result of reinsurance		
52. Dividends to stockholders	(83,000,000)	(25,000,000)
53. Aggregate write-ins for gains and losses in surplus	(9,527,211)	
54. Net change in capital and surplus for the year (Lines 37 through 53)	(57,250,697)	41,855,648
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	274,277,073	331,527,770
DETAILS OF WRITE-INS		
08.301. Miscellaneous income	12,246,271	181,449
08.302.		
08.303.		
08.398. Summary of remaining write-ins for Line 8.3 from overflow page		
08.399. TOTALS (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	12,246,271	181,449
2701. Purchase Payment Credits	5,584,710	5,148,202
2702. Experience Rating Refunds	760,814	680,219
2703. Increase in amounts held for agents' accounts	10,857	16,057
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. TOTALS (Lines 2701 through 2703 plus 2798) (Line 27 above)	6,356,381	5,844,478
5301. Prior period adjustments	(9,527,211)	
5302.		
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. TOTALS (Lines 5301 through 5303 plus 5398) (Line 53 above)	(9,527,211)	

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums collected net of reinsurance	691,381,996	660,777,223
2. Net investment income	117,831,122	123,651,458
3. Miscellaneous income	57,670,422	45,592,182
4. Total (Lines 1 through 3)	866,883,540	830,020,863
5. Benefit and loss related payments	561,193,427	514,536,064
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	317,057,936	311,480,553
7. Commissions, expenses paid and aggregate write-ins for deductions	71,823,220	72,226,586
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)	17,613,304	10,009,707
10. Total (Lines 5 through 9)	967,687,887	908,252,910
11. Net cash from operations (Line 4 minus Line 10)	(100,804,347)	(78,232,047)
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	438,225,225	223,971,801
12.2 Stocks		
12.3 Mortgage loans	39,048,798	28,865,132
12.4 Real estate		
12.5 Other invested assets	1,000,000	
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(305)
12.7 Miscellaneous proceeds		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	478,274,023	252,836,628
13. Cost of investments acquired (long-term only):		
13.1 Bonds	74,488,260	129,842,113
13.2 Stocks		
13.3 Mortgage loans	8,889,203	39,000,000
13.4 Real estate		
13.5 Other invested assets		
13.6 Miscellaneous applications	16,311,894	25,081
13.7 Total investments acquired (Lines 13.1 to 13.6)	99,689,357	168,867,194
14. Net increase (decrease) in contract loans and premium notes	1,897,108	2,330,473
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	376,687,558	81,638,961
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		17,258
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(918,722)	(1,123,379)
16.5 Dividends to stockholders	83,000,000	25,000,000
16.6 Other cash provided (applied)	(11,469,689)	(731,591)
17. Net cash from financing and miscellaneous sources (Line 16.1 to Line 16.4 minus Line 16.5 plus Line 16.6)	(95,388,411)	(26,837,712)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	180,494,799	(23,430,798)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	19,321,673	42,752,471
19.2 End of year (Line 18 plus Line 19.1)	199,816,473	19,321,673

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	Ordinary			6	Group		Accident and Health			12
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance (a)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts	691,508,829		60,997,231	587,557,404				25,290,876			17,663,318	
2. Considerations for supplementary contracts with life contingencies												
3. Net investment income	110,177,859		9,473,568	70,420,164			2,714,005	18,534,792			9,035,330	
4. Amortization of Interest Maintenance Reserve (IMR)	1,226,500		105,460	783,918			30,212	206,329			100,581	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	2,429		107	2,322								
6. Commissions and expense allowances on reinsurance ceded												
7. Reserve adjustments on reinsurance ceded	629		629									
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	45,425,858		16,551,354	28,496,386				378,118				
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	12,246,271		1,892,003	10,219,663				134,605				
9. Totals (Lines 1 to 8.3)	860,588,375		89,020,352	697,479,857			2,744,217	44,544,720			26,799,229	
10. Death benefits	14,919,288		14,374,454				544,834					
11. Matured endowments (excluding guaranteed annual pure endowments)												
12. Annuity benefits	63,257,363			54,523,700				8,733,663				
13. Disability benefits and benefits under accident and health contracts	5,359,639										5,359,639	
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	478,378,402		13,867,570	415,870,203				48,640,629				
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	1,832,882		136,970	1,690,658			4,351				903	
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	(138,719,629)		3,449,713	(143,112,493)			(1,443,495)	(5,130,592)			7,517,238	
20. Totals (Lines 10 to 19)	425,027,945		31,828,707	328,972,068			(894,310)	52,243,700			12,877,780	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	31,495,391		6,157,209	23,674,647				127,163			1,536,372	
22. Commissions and expense allowances on reinsurance assumed												
23. General insurance expenses	32,333,829		10,284,121	18,083,941				1,559,252			2,406,515	
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,405,514		977,584	2,024,511				174,560			228,859	
25. Increase in loading on deferred and uncollected premiums	311,864		311,864									
26. Net transfers to or (from) Separate Accounts net of reinsurance	303,595,906		28,954,739	284,448,082				(9,806,915)				
27. Aggregate write-ins for deductions	6,356,381		764,864	5,589,356				200			1,961	
28. Totals (Lines 20 to 27)	802,526,830		79,279,088	662,792,605			(894,310)	44,297,960			17,051,487	
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	58,061,545		9,741,264	34,687,252			3,638,527	246,760			9,747,742	
30. Dividends to policyholders												
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	58,061,545		9,741,264	34,687,252			3,638,527	246,760			9,747,742	
32. Federal income taxes incurred (excluding tax on capital gains)	24,136,462		4,049,490	14,419,657			1,512,553	102,579			4,052,183	
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)	33,925,083		5,691,774	20,267,595			2,125,974	144,181			5,695,559	
DETAILS OF WRITE-INS												
08.301. Miscellaneous income	12,246,271		1,892,003	10,219,663				134,605				
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)	12,246,271		1,892,003	10,219,663				134,605				
2701. Purchase Payment Credits	5,584,710			5,584,710								
2702. Experience Rating Refunds	760,814		760,814									
2703. Increase in amounts held for agents' accounts	10,857		4,050	4,646				200			1,961	
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,356,381		764,864	5,589,356				200			1,961	

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	1,733,136,345		162,225,803	1,239,381,347			40,985,867	290,543,328
2. Tabular net premiums or considerations	676,738,714		66,799,952	586,430,366			1	23,508,395
3. Present value of disability claims incurred	6,136		6,136		XXX			
4. Tabular interest	94,321,977		7,584,609	67,507,019			1,807,524	17,422,825
5. Tabular less actual reserve released	(39,083,532)		(12,646)	(40,576,451)				1,505,565
6. Increase in reserve on account of change in valuation basis								
7. Other increases (net)	481,150		1,976	479,174				
8. Totals (Lines 1 to 7)	2,465,600,790		236,605,830	1,853,221,455			42,793,392	332,980,113
9. Tabular cost	26,998,873		26,781,747		XXX		217,126	
10. Reserves released by death	4,728,961		3,219,998	XXX	XXX		1,508,963	XXX
11. Reserves released by other terminations (net)	478,609,601		12,531,394	415,870,203			1,567,375	48,640,629
12. Annuity, supplementary contract and disability payments involving life contingencies	63,257,363			54,523,700				8,733,663
13. Net transfers to or (from) Separate Accounts	303,595,906		28,954,739	284,448,082				(9,806,915)
14. Total Deductions (Lines 9 to 13)	877,190,704		71,487,878	754,841,985			3,293,464	47,567,377
15. Reserve December 31, current year	1,588,410,086		165,117,952	1,098,379,470			39,499,928	285,412,736

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 1,524,922	1,716,450
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 87,006,052	82,811,595
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 15,627,502	15,850,885
4.	Real estate	(d)	
5.	Contract loans	1,792,390	1,818,507
6.	Cash, cash equivalents and short-term investments	(e) 7,083,598	7,083,598
7.	Derivative instruments	(f) 833,035	923,430
8.	Other invested assets	34,392	34,392
9.	Aggregate write-ins for investment income	1,257,700	1,257,700
10.	Total gross investment income	115,159,590	111,496,556
11.	Investment expenses		(g) 1,290,732
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 27,965
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)		1,318,697
17.	Net Investment Income - (Line 10 minus Line 16)		110,177,859
	DETAILS OF WRITE-INS		
0901.	Commitment Fees	1,278,625	1,278,625
0902.	Miscellaneous Income	570	570
0903.	Interest Returned to Broker	(21,495)	(21,495)
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903) plus 0998 (Line 9, above)	1,257,700	1,257,700
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 $ 1,539,261 accrual of discount less $ 5,084,939 amortization of premium and less $ 436,044 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 $ 7,083,598 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 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5. Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	5,371,268	(342,081)	5,029,187		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments				(177,194)	
8.	Other invested assets					
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	5,371,268	(342,081)	5,029,187	(177,194)	
	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)					

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
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
FIRST YEAR (other than single)											
1. Uncollected	12,806		335							12,471	
2. Deferred and accrued	1,657		1,657								
3. Deferred , accrued and uncollected:											
3.1 Direct	14,463		1,992							12,471	
3.2 Reinsurance assumed											
3.3 Reinsurance ceded											
3.4 Net (Line 1 + Line 2)	14,463		1,992							12,471	
4. Advance	11,444		2,185							9,259	
5. Line 3.4 - Line 4	3,019		(193)							3,212	
6. Collected during year:											
6.1 Direct	538,226,311		11,469,386	522,947,114			2,969,612			840,199	
6.2 Reinsurance assumed											
6.3 Reinsurance ceded	568,351		568,351								
6.4 Net	537,657,960		10,901,035	522,947,114			2,969,612			840,199	
7. Line 5 + Line 6.4	537,660,979		10,900,842	522,947,114			2,969,612			843,411	
8. Prior year (uncollected + deferred and accrued - advance)	71,163		61,785							9,378	
9. First year premiums and considerations:											
9.1 Direct	538,158,167		11,407,408	522,947,114			2,969,612			834,033	
9.2 Reinsurance assumed											
9.3 Reinsurance ceded	568,351		568,351								
9.4 Net (Line 7 - Line 8)	537,589,816		10,839,057	522,947,114			2,969,612			834,033	
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	8,964,664			8,964,664							
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net	8,964,664			8,964,664							
RENEWAL											
11. Uncollected	1,264,348		1,076,993							187,355	
12. Deferred and accrued	685,388		685,388								
13. Deferred, accrued and uncollected:											
13.1 Direct	2,288,333		2,100,978							187,355	
13.2 Reinsurance assumed											
13.3 Reinsurance ceded	338,597		338,597								
13.4 Net (Line 11 + Line 12)	1,949,736		1,762,381							187,355	
14. Advance	245,163		21,535							223,628	
15. Line 13.4 - Line 14	1,704,573		1,740,846							(36,273)	
16. Collected during year:											
16.1 Direct	154,605,217		55,471,531	55,648,581		12,848	22,321,264			21,150,993	
16.2 Reinsurance assumed											
16.3 Reinsurance ceded	9,846,570		5,591,281	2,955		12,848				4,239,486	
16.4 Net	144,758,647		49,880,250	55,645,626			22,321,264			16,911,507	
17. Line 15 + Line 16.4	146,463,220		51,621,096	55,645,626			22,321,264			16,875,234	
18. Prior year (uncollected + deferred and accrued - advance)	1,508,871		1,462,922							45,949	
19. Renewal premiums and considerations:											
19.1 Direct	154,748,516		55,697,052	55,648,581		12,848	22,321,264			21,068,771	
19.2 Reinsurance assumed											
19.3 Reinsurance ceded	9,794,167		5,538,878	2,955		12,848				4,239,486	
19.4 Net (Line 17 - Line 18)	144,954,349		50,158,174	55,645,626			22,321,264			16,829,285	
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	701,871,347		67,104,460	587,560,359		12,848	25,290,876			21,902,804	
20.2 Reinsurance assumed											
20.3 Reinsurance ceded	10,362,518		6,107,229	2,955		12,848				4,239,486	
20.4 Net (Line 9.4 + 10.4 + 19.4)	691,508,829		60,997,231	587,557,404			25,290,876			17,663,318	

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
			3	4		6	7	8	9	10	
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21. To pay renewal premiums											
22. All other											
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded											
23.2 Reinsurance assumed											
23.3 Net ceded less assumed											
24. Single:											
24.1 Reinsurance ceded											
24.2 Reinsurance assumed											
24.3 Net ceded less assumed											
25. Renewal:											
25.1 Reinsurance ceded											
25.2 Reinsurance assumed											
25.3 Net ceded less assumed											
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)											
26.2 Reinsurance assumed (Page 6, Line 22)											
26.3 Net ceded less assumed											
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)	21,945,928		4,489,648	16,970,727			26,057			459,496	
28. Single	1,723,591			1,723,591							
29. Renewal	7,825,872		1,667,561	4,980,329			101,106			1,076,876	
30. Deposit-type contract funds											
31. Totals (to agree with Page 6, Line 21)	31,495,391		6,157,209	23,674,647			127,163			1,536,372	

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6
	1	Accident and Health		4		
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1. Rent	2,326,840		187,106		122,403	2,636,349
2. Salaries and wages	11,882,488		955,494		739,611	13,577,593
3.11 Contributions for benefit plans for employees	871,058		70,043		31,119	972,220
3.12 Contributions for benefit plans for agents	363,608		29,238			392,846
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	1,216,429		97,815		5,251	1,319,495
3.32 Other agent welfare						
4.1 Legal fees and expenses	352,559		28,350		1,890	382,799
4.2 Medical examination fees	369,152		29,684			398,836
4.3 Inspection report fees	26,446		2,127			28,573
4.4 Fees of public accountants and consulting actuaries	273,131		21,963		198	295,292
4.5 Expense of investigation and settlement of policy claims	30,143		2,424			32,567
5.1 Traveling expenses	1,653,061		132,926		17,483	1,803,470
5.2 Advertising	2,698,149		216,963		414	2,915,526
5.3 Postage, express, telegraph and telephone	1,737,105		139,684		15,635	1,892,424
5.4 Printing and stationery	1,274,276		102,467		4,611	1,381,354
5.5 Cost or depreciation of furniture and equipment	950,254		76,412		32,881	1,059,547
5.6 Rental of equipment	144,337		11,606		1,217	157,160
5.7 Cost or depreciation of EDP equipment and software	610,809		49,116		8,148	668,073
6.1 Books and periodicals	24,814		1,995		1,768	28,577
6.2 Bureau and association fees	146,691		11,796		1,228	159,715
6.3 Insurance, except on real estate	167,858		13,498		111	181,467
6.4 Miscellaneous losses	706,123		56,781		2	762,906
6.5 Collection and bank service charges	60,279		4,847		128,332	193,458
6.6 Sundry general expenses	1,313,804		105,649		57,562	1,477,015
6.7 Group service and administration fees	173,944		13,987			187,931
6.8 Reimbursements by uninsured plans						
7.1 Agency expense allowance	28,425		2,286		1,587	32,298
7.2 Agents' balances charged off (less $ .... recovered)	37,498		3,015			40,513
7.3 Agency conferences other than local meetings	405,849		32,635		61	438,545
9.1 Real estate expenses	22,126		1,779		65	23,970
9.2 Investment expenses not included elsewhere	60,058		4,829		119,155	184,042
9.3 Aggregate write-ins for expenses						
10. General expenses incurred	29,927,314		2,406,515		1,290,732	(a) 33,624,561
11. General expenses unpaid December 31, prior year	4,348,642		266,443		214,528	4,829,613
12. General expenses unpaid December 31, current year	5,300,506		426,224		238,110	5,964,840
13. Amounts receivable relating to uninsured plans, prior year						
14. Amounts receivable relating to uninsured plans, current year						
15. General expenses paid during year (Lines 10+11-12-13+14)	28,975,450		2,246,734		1,267,150	32,489,334
DETAILS OF WRITE-INS						
09.301.						
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)						

(a) Includes management fees of $ 324,573 to affiliates and $ .... to non-affiliates.

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

	Insurance			4	5
	1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Total
1. Real estate taxes	15,300	1,102		23	16,425
2. State insurance department licenses and fees	588,749	42,416		312	631,477
3. State taxes on premiums	(403)	(29)			(432)
4. Other state taxes, incl. $ .... for employee benefits	1,061,558	76,479			1,138,037
5. U.S. Social Security taxes	1,202,685	86,646		27,630	1,316,961
6. All other taxes	308,766	22,245			331,011
7. Taxes, licenses and fees incurred	3,176,655	228,859		27,965	3,433,479
8. Taxes, licenses and fees unpaid December 31, prior year	(1,069,194)	(69,893)		(3,223)	(1,142,310)
9. Taxes, licenses and fees unpaid December 31, current year	(552,758)	(237,210)		(6,541)	(796,509)
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,660,219	396,176		31,283	3,087,678

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

	1 Life	2 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)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. 58 CSO 3% CRVM ANB	437,046		437,046		
0100002. 58 CSO 3% NLP ANB	704,551		704,551		
0100003. 58 CSO 3.5/20/2.5 CRVM ANB	11,646		11,646		
0100004. 58 CSO 3.5/20/2.5 NLP ANB	38,057		38,057		
0100005. 58 CSO 3.5% CRVM ANB	105,095		105,095		
0100006. 58 CSO 3.5% NLP ANB	232,935		232,935		
0100007. 58 CSO 4% CRVM ANB	1,134,202		1,134,202		
0100008. 58 CSO 4% NLP ANB	39,320		39,320		
0100009. 58 CSO 4.5% CRVM ANB	3,276,686		3,276,686		
0100010. 58 CSO 4.5% NLP ANB	58,128		58,128		
0100011. 58 CSO 4% NSP ANB	223,236		223,236		
0100012. 58 CSO 4.5% NSP ANB	31,697,807				31,697,807
0100013. 80 CSO (150%) 5.5% NSP ANB	7,719,621				7,719,621
0100014. 80 CSO 4.5% CRVM ANB	14,064,986		14,064,986		
0100015. 80 CSO 4.0% CRVM ANB NB	29,840		29,840		
0100016. 80 CSO 4.5% NLP ANB	115,672		115,672		
0100017. 80 CSO 4.5% NSP ANB	2,946,943		2,946,943		
0100018. 2001 CSO 4.5% CRVM ALB	78,702		78,702		
0100019. 2001 CSO 4.0% CRVM ALB NB	1,840,328		1,840,328		
0100020. Unearned Premium	16				16
0100021. Group Life Extended Death Benefit IPC	82,500				82,500
0100022. Guaranteed Ins Rider CRF (81-81) IPC	99		99		
0100023. 58 CET 3% NLP ANB CRF (71-76) IPC	1,700		1,700		
0100024. 58 CET 3.5% NLP ANB CRF (75-76) IPC	284		284		
0100025. 58 CSO 3% CRVM ANB CRF (71-88) IPC	67,915		67,915		
0100026. 58 CSO 3% NLP ALB CRF (76-88) IPC	15,060		15,060		
0100027. 58 CSO 3.5% CRVM ANB CRF (75-84) IPC	43,850		43,850		
0100028. 58 CSO 3.5% NLP ANB CRF (72-88) IPC	61,607		61,607		
0100029. 58 CSO 4% CRVM ANB CRF (80-88) IPC	109,007		109,007		
0100030. 58 CSO 4.5% CRVM ANB CRF (84-88) IPC	374		374		
0100031. 58 CSO 4.5% NLP ALB CRF (83-88) IPC	414,224		414,224		
0100032. 80 CSO 4.5% NLP ANB CRF (88-99) IPC	5,048		5,048		
0100033. 80 CSO ANB4.5% CRVM CRF	443		443		
0100034. 80 CSO 5.5% CRVM ALB CRF (95-03) IPC	50,056		50,056		
0100035. 80 CSO 5.0% CRVM ANB CRF (93-94)	6,836		6,836		
0100036. 80 CSO 5.5% CRVM ALB CRF (90-91)	5,768		5,768		
0100037. 80 CET ANB 4.5% NLP CRF	158		158		
0100038. EXTENDED TERM REINSURANCE ASSUMED:					
0100039. American Experience (Standard) 3% ALB IPC CRF	247,271		247,271		
0100040. 41 CSO 2.5% ANB IPC CRF	4,360,520		4,360,520		
0100041. 41 CSO (150%) 2.5% ANB IPC CRF	8,757		8,757		
0100042. 58 CET 2.5% ANB IPC CRF	3,574,549		3,574,549		
0100043. 58 CET 3% ANB IPC CRF	2,848,608		2,848,608		
0100044. 58 CET 4%/3% ANB IPC CRF	182,082		182,082		
0100045. 58 CET Standard 4% ANB IPC CRF	970		970		
0100046. 80 CET Standard - Male 5%/4% ANB IPC CRF	44,982		44,982		
0100047. UNIVERSAL LIFE:					
0100048. 58 CSO 4.0% CRVM ANB	3,832,994		3,832,994		
0100049. 58 CSO 4.5% CRVM ANB	8,334,057		8,334,057		
0100050. 80 CSO 4.0% CRVM ANB	16,570		16,570		
0100051. 80 CSO 4.0% CRVM ALB NB	27,294,420		27,294,420		
0100052. 80 CSO 4.5% CRVM ANB	34,371,571		34,371,571		
0100053. 80 CSO 4.5% CRVM ALB	30,850,094		30,850,094		
0100054. 80 CSO 5.0% CRVM ANB	7,560,052		7,560,052		
0100055. 80 CSO 5.0% CRVM ALB	13,264,808		13,264,808		
0100056. 80 CSO 5.5% CRVM ANB	11,495,322		11,495,322		
0100057. 2001 CSO 4% CRVM ALB NB	4,218,539		4,218,539		
0199997. Totals (Gross)	218,125,912		178,625,968		39,499,944
0199998. Reinsurance ceded	16,923,221		16,923,205		16
0199999. Totals (Net)	201,202,691		161,702,763		39,499,928
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. GA 1951 ANB CRF 3.5% Immediate (71)	217,885	XXX		XXX	217,885
0200002. GA 1951 ANB CRF 3.5% Deferred (71)	6,637	XXX		XXX	6,637
0200003. CARVM 4% (80-86)	417,792	XXX	417,792	XXX	
0200004. SINGLE PREMIUM (Load), DEF - CARVM	4,256,208	XXX	4,256,208	XXX	
0200005. INSTALLMENT/FLEX PREMIUM (Load), DEF - CARVM	3,997,372	XXX	3,997,372	XXX	
0200006. SINGLE PREMIUM NO-LOAD, DEF - CARVM NB	510,133,774	XXX	506,486,709	XXX	3,647,065
0200007. INSTALLMENT/FLEX NO-LOAD, DEF - CARVM NB	740,432,577	XXX	458,666,906	XXX	281,765,671
0200008. 71 IAM 6.0% SPI, FI - CARVM (1974-1983)	22,096	XXX	22,096	XXX	
0200009. 71 IAM 6.0% Due, FI - CARVM (1974-1983)	114,726	XXX	114,726	XXX	
0200010. 83a 6.50%, SPI FI - CARVM(1986)	399,604	XXX	399,604	XXX	
0200011. 83a 6.75%, SPI FI - CARVM(1996-1997)	1,872,291	XXX	1,872,291	XXX	
0200012. 83a 7.00%, SPI FI - CARVM(1993)	421,572	XXX	421,572	XXX	
0200013. 83a 7.25%, SPI FI - CARVM(1987, 1995)	1,273,968	XXX	1,273,968	XXX	
0200014. 83a 7.75%, SPI FI - CARVM(1988, 1992)	505,074	XXX	505,074	XXX	
0200015. 83a 8.00%, SPI FI - CARVM(1987)	359,904	XXX	359,904	XXX	
0200016. 83a 8.25%, SPI FI - CARVM(1990-1991)	1,083,176	XXX	1,083,176	XXX	
0200017. 83a 8.75%, SPI FI - CARVM(1988-1989)	790,137	XXX	790,137	XXX	
0200018. 83a 9.25%, SPI FI - CARVM(1986)	245,853	XXX	245,853	XXX	
0200019. 83a 11.00%, SPI FI - CARVM(1985)	20,273	XXX	20,273	XXX	
0200020. 83a 11.25%, SPI FI - CARVM(1984)	24,005	XXX	24,005	XXX	
0200021. 83a 6.25%, DUE FI - CARVM(1988-1989)	209,505	XXX	209,505	XXX	
0200022. 83a 6.50%, DUE FI - CARVM(1986)	2,064,831	XXX	2,064,831	XXX	
0200023. 83a 6.75%, DUE FI - CARVM(1996-1997)	8,691,778	XXX	8,691,778	XXX	
0200024. 83a 7.00%, DUE FI - CARVM(1993)	2,631,739	XXX	2,631,739	XXX	
0200025. 83a 7.25%, DUE FI - CARVM(1987, 1995)	4,110,847	XXX	4,110,847	XXX	
0200026. 83a 7.50%, DUE FI - CARVM(1989)	11,488	XXX	11,488	XXX	
0200027. 83a 7.75%, DUE FI - CARVM(1988, 1992)	2,939,807	XXX	2,939,807	XXX	
0200028. 83a 8.00%, DUE FI - CARVM(1987)	747,332	XXX	747,332	XXX	
0200029. 83a 8.25%, DUE FI - CARVM(1990-1991)	5,106,013	XXX	5,106,013	XXX	
0200030. 83a 8.75%, DUE FI - CARVM(1988-1989)	2,741,068	XXX	2,741,068	XXX	
0200031. 83a 9.25%, DUE FI - CARVM(1986)	143,100	XXX	143,100	XXX	
0200032. 83a 11.00%, DUE FI - CARVM(1985)	21,599	XXX	21,599	XXX	
0200033. 83a 11.25%, DUE FI - CARVM(1984)	50,817	XXX	50,817	XXX	
0200034. A2000 6.25%,SPI FI - CARVM(1998-1999)	1,083,047	XXX	1,083,047	XXX	
0200035. A2000 6.25%,DUE FI - CARVM(1998-1999)	9,235,004	XXX	9,235,004	XXX	
0200036. A2000 7.00%,SPI FI - CARVM(2000)	1,434,396	XXX	1,434,396	XXX	
0200037. A2000 7.00%,DUE FI - CARVM(2000)	5,464,354	XXX	5,464,354	XXX	
0200038. A2000 6.75%,SPI FI - CARVM(2001)	1,471,067	XXX	1,471,067	XXX	
0200039. A2000 6.75%,DUE FI - CARVM(2001)	8,450,057	XXX	8,450,057	XXX	
0200040. A2000 6.50%,SPI FI - CARVM(2002)	2,451,477	XXX	2,451,477	XXX	
0200041. A2000 6.50%,DUE FI - CARVM(2002)	7,815,687	XXX	7,815,687	XXX	
0200042. A2000 6.00%,SPI FI - CARVM(2003)	1,808,764	XXX	1,808,764	XXX	
0200043. A2000 6.00%,DUE FI - CARVM(2003)	5,457,396	XXX	5,457,396	XXX	
0200044. A2000 5.50%,SPI FI - CARVM(2004)	2,645,551	XXX	2,645,551	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200045. A2000 5.50%,DUE FI - CARVM(2004)	6,340,063	XXX	6,340,063	XXX	
0200046. A2000 5.25%,SPI FI - CARVM(2005-2006)	3,237,362	XXX	3,237,362	XXX	
0200047. A2000 5.25%,DUE FI - CARVM(2005-2006)	15,221,535	XXX	15,221,535	XXX	
0200048. A2000 5.50%, SPI FI - CARVM (2007) NB	964,398	XXX	964,398	XXX	
0200049. A2000 5.50%, DUE FI - CARVM (2007) NB	8,606,262	XXX	8,606,262	XXX	
0299997. Totals (Gross)	1,377,751,268	XXX	1,092,114,010	XXX	285,637,258
0299998. Reinsurance ceded	642,314	XXX	417,792	XXX	224,522
0299999. Totals (Net)	1,377,108,954	XXX	1,091,696,218	XXX	285,412,736
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0399997. Totals (Gross)					
0399998. Reinsurance ceded					
0399999. Totals (Net)					
ACCIDENTAL DEATH BENEFITS:					
0400001. 59 ADB WITH 58 CSO 3% NB	9,409		9,409		
0400002. 59 ADB TBL 3.5% CRF	58		58		
0499997. Totals (Gross)	9,467		9,467		
0499998. Reinsurance ceded	58		58		
0499999. Totals (Net)	9,409		9,409		
DISABILITY-ACTIVE LIVES:					
0500001. 52 INTERCO WITH 58 CSO 2.5% NB	114,866		114,866		
0500002. 52 INTERCO WITH 58 CSO 3.5%	3,226		3,226		
0500003. 52 DIS TBL 3.5%	1,511		1,511		
0599997. Totals (Gross)	119,603		119,603		
0599998. Reinsurance ceded	2,104		2,104		
0599999. Totals (Net)	117,499		117,499		
DISABILITY-DISABLED LIVES:					
0600001. 52 INTERCO WITH 58 CSO 2.5% NB	593,026		593,026		
0600002. 1964 CDT 3% CRF	24,096		24,096		
0699997. Totals (Gross)	617,122		617,122		
0699998. Reinsurance ceded	57,752		57,752		
0699999. Totals (Net)	559,370		559,370		
MISCELLANEOUS RESERVES					
0700001. Minimum Death Benefit Guarantee-Variable Annuity	631,181		631,181		
0700002. Minimum Death Benefit Guarantee-Variable Life	451,249		451,249		
0700003. Deficiency Reserves	4,399,300		4,399,300		
0700004. Substandard Reserve	484,293		484,293		
0700005. Guaranteed Minimum Income Benefit Reserves	600,629		600,629		
0700006. Guaranteed Minimum Accumulation Benefit Reserves	737,771		737,771		
0700007. Guaranteed Minimum Withdrawal Benefit Reserves	4,699,608		4,699,608		
0700008. Performance Credit Reserves	14,063		14,063		
0700009. Non-Deduction	15,288		15,288		
0700010. IPC	16,040		16,040		
0799997. Totals (Gross)	12,049,422		12,049,422		
0799998. Reinsurance ceded	2,637,259		2,637,259		
0799999. Totals (Net)	9,412,163		9,412,163		
9999999. Totals (Net) - Page 3, Line 1	1,588,410,086		1,263,497,422		324,912,664

EXHIBIT 5 - INTERROGATORIES

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:

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 - Subtotal (Page 7, Line 6)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 - Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 - Subtotal	XXX	XXX	
9999999 - Total (Column 4 only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVE FOR ACCIDENT AND HEALTH CONTRACTS

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
ACTIVE LIFE RESERVE									
1. Unearned premium reserve									
2. Additional contract reserves (a)	165,616,952				7,440,808	158,176,144			
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)	165,616,952				7,440,808	158,176,144			
8. Reinsurance ceded	55,845,803					55,845,803			
9. Totals (Net)	109,771,149				7,440,808	102,330,341			
CLAIM RESERVE									
10. Present value of amounts not yet due on claims	24,484,230				12,401,427	12,082,803			
11. Additional actuarial reserves-Asset/Liability analysis									
12. Reserve for future contingent benefits									
13. Aggregate write-ins for reserves									
14. Totals (Gross)	24,484,230				12,401,427	12,082,803			
15. Reinsurance ceded	2,187,150				1,970	2,185,180			
16. Totals (Net)	22,297,080				12,399,457	9,897,623			
17. **TOTAL (Net)**	132,068,229				19,840,265	112,227,964			
18. **TABULAR FUND INTEREST**	5,879,087				853,008	5,026,079			
DETAILS OF WRITE-INS									
0601.									
0602.									
0603.									
0698. Summary of remaining write-ins for Line 6 from overflow page									
0699. TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)									
1301.									
1302.									
1303.									
1398. Summary of remaining write-ins for Line 13 from overflow page									
1399. TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	7,563,509		7,563,447			62
2. Deposits received during the year	561,537		560,910			627
3. Investment earnings credited to the account	412,552		412,549			3
4. Other net change in reserves	1,266,804		1,266,804			
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	3,159,611		3,158,984			627
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)	6,644,791		6,644,726			65
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	65					65
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(65)					(65)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	6,644,726		6,644,726			

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	2,194,320		1,744,025								450,295
2.22 Reinsurance assumed											
2.23 Reinsurance ceded	199,228		125,010								74,218
2.24 Net	1,995,092		(b) 1,619,015	(b)		(b)	(b)		(b)	(b)	(b) 376,077
3. Incurred but unreported:											
3.1 Direct	605,602		605,602								
3.2 Reinsurance assumed	208,845		208,845								
3.3 Reinsurance ceded	78,340		78,340								
3.4 Net	736,107		(b) 736,107	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS 4.1 Direct	2,799,922		2,349,627								450,295
4.2 Reinsurance assumed	208,845		208,845								
4.3 Reinsurance ceded	277,568		203,350								74,218
4.4 Net	2,731,199	(a)	(a) 2,355,122				(a)				376,077

(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 $ 559,370 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 $ 22,297,080 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	88,815,375		18,245,275	54,523,700			544,834	8,733,663			6,767,903
1.2 Reinsurance assumed	203,548		203,548								
1.3 Reinsurance ceded	4,095,270		3,106,384								988,886
1.4 Net	(d) 84,923,653		15,342,439	54,523,700			544,834	8,733,663			5,779,017
2. Liability December 31, current year from Part 1:											
2.1 Direct	2,799,922		2,349,627								450,295
2.2 Reinsurance assumed	208,845		208,845								
2.3 Reinsurance ceded	277,568		203,350								74,218
2.4 Net	2,731,199		2,355,122								376,077
3. Amounts recoverable from reinsurers December 31, current year											
4. Liability December 31, prior year:											
4.1 Direct	5,565,811		4,716,831								848,980
4.2 Reinsurance assumed	234,384		234,384								
4.3 Reinsurance ceded	1,509,927		1,456,402								53,525
4.4 Net	4,290,268		3,494,813								795,455
5. Amounts recoverable from reinsurers December 31, prior year	171,706		171,706								
6. Incurred benefits:											
6.1 Direct	86,049,486		15,878,071	54,523,700			544,834	8,733,663			6,369,218
6.2 Reinsurance assumed	178,009		178,009								
6.3 Reinsurance ceded	2,691,205		1,681,626								1,009,579
6.4 Net	83,536,290		14,374,454	54,523,700			544,834	8,733,663			5,359,639

(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 Current Year Total Nonadmitted Assets	2 Prior Year Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash, (Schedule-E, Part 1), cash equivalents (Schedule-E, Part 2) and short-term investments (Schedule DA)			
6. Contract loans			
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)			
11. Title plants (for Title insurers only)			
12. Investment income due and accrued			
13. Premiums and considerations:			
13.1 Uncollected premiums and agents' balances in the course of collection	24,363	29,006	4,643
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
13.3 Accrued retrospective premium			
14. Reinsurance:			
14.1 Amounts recoverable from reinsurers			
14.2 Funds held by or deposited with reinsured companies			
14.3 Other amounts receivable under reinsurance contracts			
15. Amounts receivable relating to uninsured plans			
16.1 Current federal and foreign income tax recoverable and interest thereon			
16.2 Net deferred tax asset	26,928,882	23,924,532	(3,004,350)
17. Guaranty funds receivable or on deposit			
18. Electronic data processing equipment and software	36,566		(36,566)
19. Furniture and equipment, including health care delivery assets	94,484	131,095	36,611
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	3,829	4,030	201
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	27,088,124	24,088,663	(2,999,461)
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
26. Total (Lines 24 and 25)	27,088,124	24,088,663	(2,999,461)
DETAILS OF WRITE-INS			
0901.			
0902.			
0903.			
0998. Summary of remaining write-ins for Line 9 from overflow page			
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)			
2301. Miscellaneous assets	3,829	4,030	201
2302.			
2303.			
2398. Summary of remaining write-ins for Line 23 from overflow page			
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	3,829	4,030	201

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

B. Use of Estimates in the Preparation of the Financial Statements

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

C. Accounting Policye

<u>Premium revenue</u>

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

<u>Liabilities for future policy benefits</u>

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

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

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

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

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

<u>Reinsurance</u>

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

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

<u>Separate account business</u>

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

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

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

<u>In addition, the Company uses the following accounting policies:</u>

(1) Short-term investments are stated at amortized cost and accounted for in the same manner as similar long-term investments except that any premium or discount is amortized on a straight-line basis to maturity.
(2) Bonds not backed by other loans are carried at amortized cost with premium or discount amortized using the scientific amortization method. Bonds purchased at par are carried at cost. Bonds with a NAIC designation of 6 are reported at the lower of amortized cost or fair value.
(3) Common stocks, if owned, are carried at market with changes in market value recorded as unrealized gain or loss.
(4) Preferred stocks, if any, are carried at cost.
(5) Mortgage loans on real estate are stated at the unpaid principle balance less any allowance for other than temporary impairments, if applicable.
(6) Pass-through loan-backed bonds and structured securities are carried at amortized cost using the scientific amortization method and include anticipated prepayments. Changes in estimated cash flow and in coupon interest cash flows from original purchase assumptions are accounted for using the prospective method for CMO residual, structures securities, adjusted rate pass-through loan-backed bonds and adjustable rate structured securities. The retrospective method is used for all other pass-through loan-backed and structured securities.
(7) The Company has no investments in subsidiaries, controlled or affiliated companies.
(8) The Company has no investments in joint ventures, partnerships, and limited liability companies.
(9) All derivatives that are not part of a designated hedge transaction, principally, index call options, index put options and interest rate swaps are stated at fair value with changes in the fair value being reflected in unrealized gains (losses). Futures contracts are marked to market daily with changes in market being paid or received and recorded in unrealized gains (losses). When the futures contracts are closed the change in value is realized in earnings.
(10) The Company does not anticipate investment income as a factor in the premium deficiency calculation.

NOTES TO FINANCIAL STATEMENTS

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

2. Accounting Changes and Corrections of Errors

During 2007, validation work within the valuation of reserves was completed for the Company which resulted in various reserve adjustments. In the fourth quarter, the mortality basis was corrected for ceded reinsurance resulting in an increase to reserves of less than $0.1 million (net of reinsurance).

In the third quarter of 2007, the Company decreased variable annuity reserves $2.1 million to reflect more accurate benefit and revenue components within the Commissioner's Annuity Reserve Valuation Methodology computation. This computation was refined in three primary areas. First, fund management fees were corrected to properly reflect the actual amounts currently received. Second, free partial benefits were corrected for certain products to reflect a more accurate reserve computation for these benefits. Lastly, surrender charges were corrected for certain polices as they were not properly reflected in the reserve computation.

Additionally, the Company increased individual life reserves $0.2 million (net of reinsurance) to reflect an appropriate computation of term life reserves. This calculation was refined to reflect a minimum contract reserve of one half the cost of mortality and a proper maturity age for specific contracts.

In the first quarter of 2007, the disability income claim reserves were decreased $1.2 million to reflect a better estimate based on recent claim studies performed by the Company. The claim reserve estimate was refined in three areas. First, the claim continuance and termination rates were updated to ensure reserve sufficiency based on company experience. Second, the pending disability claims better reflect the anticipated rate of approved claims. Lastly, partial benefit payments are appropriately recognized in the claim reserve computation.

3. Business Combinations and Goodwill

A. Statutory Purchase Method
Not applicable

B. Statutory Merger

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

(2) The transaction was accounted for as a statutory merger.

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

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

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

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

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1) The maximum and minimum lending rates for mortgage loans during 2007 were: 6.600% and 5.730%.
2) During 2007, 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, 2007, the Company held no mortgages with interest more than 180 days past due.

		2007	2006
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)	Allowance for credit losses:		
	a. Balance at beginning of period	$ –	$ (500,000)
	b. Additions charged to operations	–	–
	c. Direct write-downs charged against the allowances	–	–
	d. Recoveries of amounts previously charged off	–	500,000
	e. Balance at end of period	$ –	$ –

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

B. Debt Restructuring
None

C. Reverse Mortgages
None

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

E. Repurchase Agreements
None

NOTES TO FINANCIAL STATEMENTS

F. Real Estate
None

G. Low Income Housing Tax Credits
None

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. Not Applicable.

7. Investment Income

A. Due and accrued interest is excluded from investment income when the company determines a bond is in default.

B. There is no excluded investment income as of December 31, 2007.

8. Derivative Instruments

A. Under interest rate swap agreements, the Company contracts with other parties to receive or pay fixed rate interest amounts and pay or receive variable rate interest amounts as calculated on an agreed upon notional amount at specified determination dates.

Exchange traded index futures are used to protect the Company in the event of changes in the market indices which impact the liabilities being economically hedged. There is no cash exchanged at the origination of the contract, but cash settles daily over the life of the contract to record the changes to the underlying index.

Purchased put index options are used to protect the Company in the event of changes in the market indices which impact the liabilities being economically hedged. The Company pays an initial premium to the counterparty. If the identified index level is below the identified strike price on the expiration date, the Company receives a payment.

Purchase put and call index options are used to protect the Company in the event of changes in the market indices which impact the liabilities being economically hedged. The Company pays a premium to the counterparty. The premium associated with certain of these options is paid semi-annually over the life of the option contract. If the identified index level is below the identified strike price on the expiration date, the Company received a payment.

The Company is exposed to credit risk in the event of non-performance by counterparties. The Company monitors credit exposure through established approval procedures. Credit risk exposure is represented by a positive fair value (market value) of contracts at the reporting date. Refer to Schedule DB for additional details.

B. The Company enters into derivative financial instruments to manage exposure to interest rate risk and equity market risk. To manage these exposures, and any related mismatches between assets and liabilities, the Company invests in Interest Rate Swaps, Index Options and Financial Futures contracts. Option transactions include purchased puts and calls. The futures transactions are long and short positions resulting from purchases and sales of the futures contracts. The Company holds no derivative instruments for trading purposes.

C. Options that are not part of a hedging transaction are marked to fair value with changes reflected in unrealized gains (losses).

Interest rate swaps are reported at fair value with changes in fair value reflected in unrealized gains (losses). Interest earned or paid is recognized currently in earnings.

Futures contracts are stated at the value of any cash deposits that have been made. Futures contracts are marked-to-market daily with changes in market value being paid or received and recorded in unrealized gains (losses). When the futures contracts are closed, the change in value is realized in earnings.

D. Certain of the purchased put option contracts are not part of a designated hedge and therefore have not been monitored for hedge effectiveness. Fair value accounting is used for the put options, which has resulted in a net unrealized loss of $73,688 being recorded in surplus for 2007.

E. Not applicable.

F. Not applicable

9. Income Taxes

A. The components of the net deferred tax asset/liability at December 31, 2007 and December 31, 2006 are as follows:

	2007	2006
(1) Deferred tax assets (DTA), gross admitted and nonadmitted	$ 32,508,933	$ 30,295,776
(2) Deferred tax liabilities (DTL)	1,090,010	543,522
(3) DTA nonadmitted	26,928,882	23,924,532
(4) Net admitted DTA	$ 4,490,041	$ 5,827,722
(5) Increase/(decrease) in DTA nonadmitted	$ 3,004,350	$ (11,550,550)

B. RiverSource Life Insurance Co. of New York has no unrecognized DTL.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following:

	2007	2006
Current year expense	$ 19,466,189	$ 17,372,132
Tax contingency reserve	3,739,483	–
Prior year over-accrual of tax reserves	3,111,215	(1,734, 657)
Prior year audit settlement	–	121,206
Prior year adjustment of current liability	–	(63,612)
Tax credits	(420,210)	(300,000)
Current federal income taxes incurred	$ 25,896,677	$ 15,395,069

DTAs	2007	2006
Deferred acquisition costs	$ 16,586,961	$ 15,686,206
Reserves	14,979,268	12,650,833
Foreign tax credit carryforward	396,372	–
Accrued liabilities	289,273	813,176
Unrealized loss	62,018	–
Investments	–	1,145,561
Other	195,041	–
Total gross DTAs	$ 32,508,933	$ 30,295,776
Less: DTAs nonadmitted	26,928,882	23,924,532
Admitted DTAs	$ 5,580,051	$ 6,371,244
DTLs		
Alternative minimum tax credit carryforward	$ 441,260	$ –
Other	648,750	543,522
Total DTLs	$ 1,090,010	$ 543,522
Net admitted DTA	$ 4,490,041	$ 5,827,722

The change in net DTAs is comprised of the following:

	2007	2006	Change
Gross DTAs	$ 32,508,933	$ 30,295,776	$ 2,213,157
Less: Total DTLs	1,090,010	543,522	546,488
Net DTAs in excess of DTLs	$ 31,418,923	$ 29,752,254	$ 1,666,669
Tax effect on unrealized gains (losses)			(62,018)
Change in DTAs			$ 1,604,651

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 Effect at 35%	Effective Tax Rate
Net gains from operations before federal income taxes	$ 58,061,545		
Realized capital gains	5,029,187		
Income before taxes	$ 63,090,732	$ 22,081,756	35.0%
Permanent differences:			
Provisions to return adjustment		7,037,226	11.2%
Tax contingency reserve		3,739,483	5.9%
Foreign tax addback	672,600	235,410	0.4%
Adjustment to gross DTA		(178,605)	(0.3)%
Amortization of IMR	(1,226,500)	(429,275)	(0.7)%
Foreign tax credit		(672,600)	(1.1)%
Prior period reserve adjustment	(9,527,211)	(3,334,524)	(5.3)%
Dividends received deduction	(11,751,519)	(4,113,032)	(6.5)%
Other	(210,895)	(73,813)	(0.1)%
Total effective tax		$ 24,292,026	38.5%
Federal and foreign income taxes incurred		$ 25,896,677	41.0%
Change in net deferred income taxes		(1,604,651)	(2.5)%
Total statutory income tax		$ 24,292,026	38.5%

E. (1) At December 31, 2007, the Company had no operating or capital loss carryforwards. The Company has a foreign tax credit carryforward of $396,372 which expires in 2011.

(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:

2007: $ 25,896,677
2006: $ 15,273,863
2005: $ 12,325,230

F. (1) The Company's return is consolidated with RiverSource Life Insurance Company.

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

NOTES TO FINANCIAL STATEMENTS

10. Information Concerning Parent, Subsidiaries and Affiliates

A. RiverSource Life of NY is a wholly owned subsidiary of RiverSource Life Insurance Company ("RiverSource Life"). RiverSource Life is a wholly owned subsidiary of Ameriprise Financial, Inc. ("Ameriprise Financial"). Ameriprise Financial was formerly a wholly owned subsidiary of American Express Company ("American Express"). On February 1, 2005, the American Express Board of Directors announced its intention to pursue the disposition of 100% of its shareholdings in Ameriprise Financial (the "Separation") through a tax-free distribution to American Express shareholders. Effective as of the close of business on September 30, 2005, American Express completed the Separation and the distribution of the Ameriprise Financial common shares to American Express shareholders (the "Distribution").

B. In connection with the Distribution, Ameriprise Financial entered into certain agreements with American Express to effect the Separation and to define the responsibility for obligations arising before and after the date of the Distribution, including, among others, obligations relating to transition services, taxes, and employees. RiverSource Life of NY was allocated certain expenses incurred as a result of Ameriprise Financial becoming an independent company (as discussed below). RiverSource Life of NY's parent company, RiverSource Life, received a capital contribution of $650 million from Ameriprise Financial during the third quarter of 2005 to support its financial strength ratings and to cover separation costs.

<u>Separation Costs</u>
Separation costs generally consist of allocated employee retention program costs, re-branding and marketing costs and costs to separate and reestablish technology platforms related to the separation and Distribution of Ameriprise Financial. RiverSource Life of NY was allocated $(0.6) million and $2.8 million in pretax non-recurring separation costs in 2007 and 2006, respectively. These costs are reported in "General Insurance Expenses" in the Summary of Operations. The separation from American Express is now complete.

<u>Dividends</u>
On June 25, 2007, RiverSource Life of NY paid $83.0 million in cash dividends to RiverSource Life. On June 19, 2006, RiverSource Life of NY paid $25.0 million in cash dividends to RiverSource Life ($23 million from IDS Life of New York and $2 million from American Centurion Life).

C. Not applicable.

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

	2007	2006
Receivable from affiliates	$ 0.9 million	$ 1.6 million
Payable to affiliates*	$ 4.6 million	$ 3.3 million

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

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. RiverSource Life of NY continues its efforts to update all existing intercompany agreements in connection with the merger and the remaining of the life companies (as described in footnote 3). The currently in-force intercompany agreements that have been approved by the domiciliary states are listed below.

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

(2) "Principal Underwriter Agreement", effective January 1, 2007, between RiverSource Distributors, Inc. and RiverSource Life of NY, pursuant to which RiverSource Life of NY appoints RiverSource Distributors, Inc. to serve as principal underwriter for distribution and sale of RiverSource Life of NY variable annuities and variable life insurance products; authorizes RiverSource Distributors, Inc. to enter into selling agreements with retail broker dealer firms and provide wholesaling support services to such firms.

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

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

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

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

(7) "Management, Service, and Marketing Support Agreement", effective January 1, 2007, by and among RiverSource Life, RiverSource Investments, LLC and RiverSource Service Corporation, under which RiverSource Investments, LLC and RiverSource Service Corporation agree to provide certain transfer agent, shareholder servicing, and support for the offer, sale, and servicing of shares in connection with separate account funds offered through variable contracts issued by RiverSource Life.

(8) "Investment Management & Services Agreement", effective January 1, 2007, between RiverSource Investments, LLC and RiverSource Life, under which RiverSource Investments, LLC provides investment management and asset-liability management services for assets held in the investment accounts of RiverSource Life.

(9) "Custodian Agreement", effective August 1, 1998, between Ameriprise Trust Company and RiverSource Life of New York, under which Ameriprise Trust Company provides RiverSource Life of NY with custodian services including, but not limited to the receipt and disbursement but not limited to the receipt and disbursement of money in connection with the purchase and sale of securities for the portfolio of RiverSource Life of NY as well as the receipt, transfer, exchange and delivery of such securities. Ameriprise Trust Company also provides custodian services for the safekeeping of securities for the MGA (modified guaranteed annuity) and MVA (market value adjusted annuity) accounts.

NOTES TO FINANCIAL STATEMENTS

(10) "Administrative Services Agreement" effective April 1,1998, by and among IDS Life Insurance Company (n/k/a RiverSource Life) and IDS Life Insurance Company of New York (n/k/a RiverSource Life of NY), under which RiverSource Life provides services including certain advisory, printing, policy administration, actuarial, legal, finance and other services to RiverSource Life of NY.

(11) "Intercompany Tax Allocation Agreement" effective August 31, 1985, by and among IDS Life Insurance Company (n/k/a RiverSource Life) and IDS Life Insurance Company of New York (n/k/a RiverSource Life of NY), under which RiverSource Life is responsible for filing consolidated federal income tax returns on behalf RiverSource Life of NY and provision is made for fair allocation for tax charges and credits to RiverSource Life of NY.

(12) "Revolving Credit Agreement" effective August 1, 2007, by and among Ameriprise Financial Inc. and RiverSource Life of NY, under which Ameriprise Financial Inc. provides RiverSource Life of NY with a revolving line of credit not to exceed certain limits in the agreement.

(13) "Administrative Services Agreement" effective October 26, 1972, by and among IDS Life Insurance Company (n/k/a RiverSource Life) and IDS Life Insurance Company of New York (n/k/a RiverSource Life of NY), under which RiverSource Life provides services including certain advisory, actuarial, legal staff, investment and advisory and incur expense on behalf of RiverSource Life of NY.

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

H. Not applicable

I. Not applicable

J. Not applicable

K. Not applicable

11. Debt

A. Capital Notes
None

B. Other Debt
None

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

A. Defined Benefit Plan
Not applicable

B. Defined Contribution Plans
The Company participates in defined contribution pension plans of Ameriprise Financial which cover all employees who have met certain employment requirements. Company contributions to the plans are a percent of either each employee's eligible compensation or basic contributions. Costs of these plans charged to operations in 2007 and 2006 were $144,351 and $142,706, 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 in 2007 and 2006 was $90,492 and $97,899, respectively.

The Company has a "Sales Benefit Plan" which is an unfounded, noncontributory retirement plan for all eligible financial advisors. Total plan costs for 2007 and 2006, which are calculated on the basis of commission earnings of the individual financial advisors, were $10,857 and $16,057 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 2007 and 2006.

The Company also participates in the Ameriprise Financial 2006 Incentive Compensation Plan. Employees, directors and independent contractors are eligible to receive incentive awards including stock options, restricted stock awards, restricted stock units, performance shares and similar awards designed to comply with the applicable federal regulations and laws of jurisdiction. The expense for incentive awards for 2007 and 2006 was $83,164 and $78,344, respectively.

E. Postemployment Benefits and Compensated Absences
Not Applicable

F. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)
Not Applicable

13. Capital and Surplus, Shareholders' 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

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

A. Contingent Commitments
The Company had no contingent liabilities at December 31, 2007.

B. Assessments
None

C. Gain Contingencies
The Company has no gain contingencies

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits.
None

E. All Other Contingencies

RiverSource Life of New York's annuity and life products all have minimum interest rate guarantees in their fixed accounts. As of December 31, 2007, these guarantees range up to 5.0%. To the extent the yield on the Company's invested assets portfolio declines below its target spread plus the minimum guarantee, profitability would be negatively affected.

The Securities and Exchange Commission, the Financial Industry Regulatory Authority, commonly referred to as FINRA, and several state authorities have brought proceedings challenging several mutual fund and variable product financial practices, generally including suitability, late trading, market timing, compensation and disclosure of revenue sharing arrangements. RiverSource Life of NY and its affiliate have received requests for information and have been contacted by regulatory authorities concerning some of these practices and are cooperating fully with these inquiries.

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

15. Leases
Not applicable

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

(1) The table below summarizes the face amounts of the Company's derivatives as of December 31, 2007.

	ASSETS		LIABILITIES	
	2007	**2006**	**2007**	**2006**
a. Swaps	113,000,000	-	-	-
b. Futures	750	-	10,500	-
c. Options	296,521,330	-	-	-
d. Total	409,522,080	-	10,500	-

See Schedule DB of the Company's annual statement for additional detail.

(2) Under exchange-traded futures and options, the Company agrees to purchase or sell a specified number of contracts with other parties and for the futures to post variation margin on a daily basis in an amount equal to the difference in the daily market values of those contracts. The parties with whom the Company enters into exchange-traded futures and options are regulated futures commissions merchants who are members of a trading exchange.

(3) The Company is exposed to credit-related losses in the event of non-performance by counterparties. The Company monitors credit exposure through established approval procedures. Credit risk exposure is represented by a positive fair value (market value) of contracts at the reporting date. Because exchanged-traded futures and options are affected through a regulated exchange and the futures positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

(4) The Company is required to furnish collateral for certain option contracts. The amount of collateral that is required is determined by the Company and the counterparty.

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and by obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk using various credit monitoring techniques; 100% of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
Not applicable

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Not applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Not applicable

20. Other Items

A. Extraordinary Items
None

B. Troubled Debt Restructuring: Debtors
Not applicable

C. Assets in the amount of $283,736 and $1,329,646 at December 31, 2007 and 2006, respectively, were on deposit with government authorities as required by law.

D. Uncollectible accounts
None

E. Business Interruption Insurance Recoveries
None

NOTES TO FINANCIAL STATEMENTS

F. State Transferable Tax Credits

(1) Carrying value of transferable state tax credits gross of any related tax liabilities and total unused transferable state credits by state and in total

(1) Description of State Transferable Tax Credit	(2) State	(3) Carrying Value	(4) Unused Amount
Franchise Tax Credit	NY	$ 38,137	$ 38,137
Franchise Tax Credit	NY	$ 341,344	$ 341,344
		$ 379,481	$ 379,481

(2) Method of estimating utilization of remaining transferable state tax credits
The Company estimated the utilization of the remaining transferable state tax credits by projecting future premium taking into account policy growth and rate changes, projecting future tax liability based on projected premium, tax rates and tax credits, and comparing projected future tax liability to the availability of remaining transferable state tax credits.

(3) Impairment loss
None

G. A reporting entity should disclose the aggregate amount of deposits admitted under Section 6603 of the Internal Revenue Service Code
None

H. Hybrid Securities
None

21. Events Subsequent
None

22. 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

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

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

25. Intercompany Pooling Arrangements
Not applicable

26. Structured Settlements
Not applicable

27. Health Care Receivables
Not applicable

28. Participating Policies
Not applicable

29. Premium Deficiency Reserves
Not applicable

NOTES TO FINANCIAL STATEMENTS

30. Reserves for Life Contracts and Annuity 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 0700010.

(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, 2007, the Company had $584,026,803 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 $4,399,300 at year end. These reserves are reported in Exhibit 5, Line 0700003. Through coinsurance agreements $2,253,071 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.

(5) Actual interest is credited on accounts.

(6) The Company has no other reserve changes.

31. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

			Amount	% of Total
A.		Subject to discretionary withdrawal:		
	(1)	With Market Value Adjustment	$ –	0.0%
	(2)	At book value less current surrender charge of 5% or more	181,605,193	4.5%
	(3)	At fair value	2,642,387,283	65.5%
	(4)	Total with adjustment or at market value	2,823,992,476	70.0%
	(5)	At book value without adjustment **	1,077,857,047	26.7%
B.		Not subject to discretionary withdrawal	131,304,440	3.3%
C.		Total (gross)	$ 4,033,153,963	100.0%
D.		Reinsurance ceded	(642,314)	
E.		Total (net)	$ 4,032,511,649	

** Approximately $201.58 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)	$ 1,377,108,949
	(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	–
	(3)	Exhibit of Deposit-Type Contracts, Line 14, Column 1	6,644,726
	(4)	Subtotal	$ 1,383,753,675
		Separate Accounts Annual Statement:	
	(5)	Exhibit 3, Line 0299999, Column 2	$ 2,648,757,974
	(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	$ 2,648,757,974
	(12)	Combined Total	$ 4,032,511,649

32. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2007 were as follows:

Type	(1) Gross	(2) Net of Loading
(1) Industrial	$ –	$ –
(2) Ordinary new business	302,790	1,702
(3) Ordinary renewal	2,428,281	741,396
(4) Credit Life	–	–
(5) Group Life	–	–
(6) Group Annuity	–	–
(7) Totals	$ 2,731,071	$ 743,098

33. Separate Accounts

A. General Nature and Characteristics of Separate Accounts Business

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

The Company also sells products with Guaranteed Living Benefits. These include Guaranteed Minimum Withdrawal Benefit (GMWB), Guaranteed Minimum Withdrawal Benefit For Life (GMWBFL), Guaranteed Minimum Accumulation Benefit (GMAB), and Performance Credit (PC) which are described in the General Interrogatories. The Guaranteed Minimum Income Benefit (GMIB) rider is not available anymore for newly issued annuities. The Guaranteed Living Benefits reserves are included in Exhibit 5, Miscellaneous Reserves.

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

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

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

	(1) Indexed	(2) Nonindexed Guarantee Less than/Equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) TOTAL
(1) Premiums, considerations or deposits for year ended 12/31/2007	$ –	$ –	$ –	$ 591,336,758	**$ 591,336,758**
Reserves at 12/31/2007					
(2) For accounts with assets at:					
a. Market Value	$ –	$ –	$ –	$ 2,976,240,442	**$ 2,976,240,442**
b. Amortized Cost	–	–	–	–	**–**
c. Total Reserves	$ –	$ –	$ –	$ 2,976,240,442	**$ 2,976,240,442**
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ –	$ –	$ –	$ –	$ –
b. With MV adjustment	–	–	–	–	–
c. At book value without MV adjustment and with current surrender charge of 5% or more	–	–	–	–	–
d. At market value	–	–	–	2,969,869,751	**2,969,869,751**
e. At book value without MV adjustment and with current surrender charge less than 5%	–	–	–	–	–
f. Subtotal	**–**	**–**	**–**	**2,969,869,751**	**2,969,869,751**
g. Not subject to discretionary withdrawal	–	–	–	6,370,691	**6,370,691**
h. Total (gross)	**$ –**	**$ –**	**$ –**	**$ 2,976,240,442**	**$ 2,976,240,442**

(4) None

B. Reconciliation of transfers to (from) Separate Accounts

1. Separate Account transfers	
a. Transfers to Separate Accounts (Separate Accounts statement, Page 4 line 1.4)	$ 598,489,531
b. Less: Transfers from Separate Accounts (Separate Accounts statement, Page 4 line 10)	291,244,549
c. Net transfers to (from) Separate Accounts (a) – (b)	$ 307,244,982
2. Reconciling adjustments	
a. Transfers due to purchase payment credits	$ (5,586,443)
b. Contract and insurance charge	–
c. Policy loans disbursements	3,503,696
d. Policy loan repayments	(1,565,200)
e. Conversion credits	(1,129)
f. Other miscellaneous	–
3. Transfers as Reported in the Summary of Operations (Page 4, Line 26)	$ 303,595,906

34. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health claim adjustment expenses as of December 31, 2007 and December 31, 2006 was $804,683 and $776,805, respectively.

The Company incurred $244,823 and paid $217,870 of claim adjustment expenses in the current year, of which $135,556 of the paid amount was attributable to insured or covered events of prior years.

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	1,452,845	0.076	1,452,845	0.076
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	32,713,119	1.718	32,713,119	1.718
1.3 Foreign government (including Canada, excluding mortgaged-backed securities)	4,510,602	0.237	4,510,602	0.237
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations				
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,001,099	0.053	1,001,099	0.053
1.43 Revenue and assessment obligations	5,995,669	0.315	5,995,669	0.315
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	1,107,200	0.058	1,107,200	0.058
1.512 Issued or guaranteed by FNMA and FHLMC	102,528,417	5.385	102,528,417	5.385
1.513 All other	3,610,386	0.190	3,610,386	0.190
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	120,691,108	6.339	120,691,108	6.339
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	216,545,725	11.373	216,545,725	11.373
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO)	768,920,377	40.384	768,920,377	40.384
2.2 Unaffiliated foreign securities	164,721,759	8.651	164,721,759	8.651
2.3 Affiliated securities				
3. Equity interests:				
3.1 Investments in mutual funds				
3.2 Preferred stocks:				
3.21 Affiliated				
3.22 Unaffiliated				
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated				
3.32 Unaffiliated				
3.4 Other equity securities:				
3.41 Affiliated				
3.42 Unaffiliated	137,177	0.007	137,177	0.007
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated				
3.52 Unaffiliated				
4. Mortgage loans:				
4.1 Construction and land development				
4.2 Agricultural				
4.3 Single family residential properties				
4.4 Multifamily residential properties				
4.5 Commercial loans	227,668,694	11.957	227,668,694	11.957
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	35,733,923	1.877	35,733,923	1.877
7. Receivables for securities	1,346,952	0.071	1,346,952	0.071
8. Cash, cash equivalents and short-term investments	199,816,473	10.494	199,816,473	10.494
9. Other invested assets	15,537,725	0.816	15,537,725	0.816
10. Total invested assets	1,904,039,250	100.000	1,904,039,250	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:

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

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 Name of Entity	2 NAIC Company Code	3 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? 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 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

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

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?

Stephen P. Blaske, FSA, MAAA, 2905 Ameriprise Financial Center, Minneapolis, MN 55474 - Appointed Actuary, Officer

11.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? Yes [ ] No [X]

11.11 Name of real estate holding company

11.12 Number of parcels involved

11.13 Total book/adjusted carrying value $

11.2 If yes, provide explanation

12. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:

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

12.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? Yes [ ] No [ ]

12.3 Have there been any changes made to any of the trust indentures during the year? Yes [ ] No [ ]

12.4 If answer to (12.3) is yes, has the domiciliary or entry state approved the changes? Yes [ ] No [ ] NA [ ]

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

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

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

c. Compliance with applicable governmental laws, rules and regulations;

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

e. Accountability for adherence to the code.

13.11 If the response to 13.1 is No, please explain:

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

13.21 If the response to 13.2 is Yes, provide information related to amendment(s).

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

13.31 If the response to 13.3 is Yes, provide the nature of any waiver(s).

BOARD OF DIRECTORS

14. 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 [ ]

15. 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 [ ]

16. 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 [ ]

GENERAL INTERROGATORIES

FINANCIAL

17. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

18.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 18.11 To directors or other officers $
- 18.12 To stockholders not officers $
- 18.13 Trustees, supreme or grand (Fraternal only) $

18.2 Total amount of loans outstanding at end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 18.21 To directors or other officers $
- 18.22 To stockholders not officers $
- 18.23 Trustees, supreme or grand (Fraternal only) $

19.1 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]

19.2 If yes, state the amount thereof at December 31 of the current year:
- 19.21 Rented from others $
- 19.22 Borrowed from others $
- 19.23 Leased from others $
- 19.24 Other $

20.1 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]

20.2 If answer is yes:
- 20.21 Amount paid as losses or risk adjustment $
- 20.22 Amount paid as expenses $
- 20.23 Other amounts paid $

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

21.2 If yes, indicated any amounts receivable from parent included in the Page 2 amount: $ 473,930

INVESTMENT

22.1 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? Yes [X] No [ ]

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

23.1 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, 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 19.1) Yes [X] No [ ]

23.2 If yes, state the amount thereof at December 31 of the current year:
- 23.21 Loaned to others $
- 23.22 Subject to repurchase agreements $
- 23.23 Subject to reverse repurchase agreements $
- 23.24 Subject to dollar repurchase agreements $
- 23.25 Subject to reverse dollar repurchase agreements $
- 23.26 Pledged as collateral $ 1,102,776
- 23.27 Placed under option agreements $
- 23.28 Letter stock or other securities restricted as to sale $
- 23.29 On deposit with state or other regulatory body $
- 23.291 Other $

23.3 For category (23.28) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

24.2 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.

25.1 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]

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

GENERAL INTERROGATORIES

26. Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 3, III Conducting Examinations, G - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

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

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

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

26.03 Have there been any changes, including name changes, in the custodian(s) identified in 26.01 during the current year? Yes [ ] No [X]

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

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

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

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

27.1 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]

27.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
27.2999 TOTAL		

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

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

GENERAL INTERROGATORIES

28. 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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-) or Fair Value over Statement (+)
28.1 Bonds	1,630,274,204	1,610,529,603	(19,744,601)
28.2 Preferred stocks			
28.3 Totals	1,630,274,204	1,610,529,603	(19,744,601)

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

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

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

29.2 If no, list the exceptions:

OTHER

30.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 150,378

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

1 Name	2 Amount Paid
Life Insurance Council of New York	96,300
American Council of Life Insurance	35,295

31.1 Amount of payments for legal expenses, if any? $ 152,469

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

1 Name	2 Amount Paid
Locke & Herbert	146,880

32.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 131,595

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

1 Name	2 Amount Paid
Life Insurance Council of New York	96,300
American Council of Life Insurance	35,295

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 Current Year	2 Prior Year
2.1	Premium Numerator	$	$
2.2	Premium Denominator	$ 691,508,829	$ 661,093,493
2.3	Premium Ratio (2.1/2.2)		
2.4	Reserve Numerator	$ 376,077	$ 795,455
2.5	Reserve Denominator	$ 1,713,797,351	$ 1,855,733,985
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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? $ 107,738,513

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: $ 32,275,730

4.22 Received: $ 5,561,718

5.1 Does the reporting entity write any guaranteed interest contracts? Yes [ ] No [X]

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

5.21 Page 3, Line 1 $

5.22 Page 4, Line 1 $

6. For stock reporting entities only:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 106,636,636

7. Total dividends paid stockholders since organization of the reporting entity:

7.11 Cash: $ 273,000,000

7.12 Stock: $

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 Reinsurance Assumed	2 Reinsurance Ceded	3 Net 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 Point	1 Earned Premium	2 Claim Liability And Reserve
8.41	<$25,000		
8.42	$25,000 – 99,999		
8.43	$100,000 – 249,999		
8.44	$250,000 – 999,999		
8.45	$1,000,000 or more		

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

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

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

GENERAL INTERROGATORIES

Type		3	4	5	6	7	8	9
1 Guaranteed Death Benefits	2 Guaranteed Living Benefits	Waiting Period Remaining	Account Value Related to Col.3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserved Credit
None	GMAB	10 years	159754	787,507	267	Exhibit 5	None	
None	GMAB	10 years	159754	787,507	267	Exhibit 5		
		8 years	117012		769			
		9 years	510741		3,639			
	GMWB	N/A	11659757	11,659,757	62,156	Exhibit 5		
	None	N/A	117098	117,098	14	Exhibit 5		
ROP	GMAB	10 years	30545585	86,883,166	106,083	Exhibit 5		
		8 years	6731649		71,597			
		9 years	49605933		407,140			
	GMIB - 5% Roll-up, 10yr, 2%	10 years	200840	310,931	50	Exhibit 5		
		7 years	33397		563			
		8 years	57852		637			
		9 years	18841		107			
	GMIB - MAV/5%RF, 10yr, 2%	7 years	41619	1,732,087	615	Exhibit 5		
		8 years	1197323		14,069			
		9 years	493145		3,077			
	GMWB	N/A	1798215975	1,798,215,975	3,814,243	Exhibit 5		
	None	N/A	35230032	35,230,032	42,480	Exhibit 5		
	PFC - TV, 10yr, 7.2%	6 years	168617	403,069	1,002	Exhibit 5		
		7 years	234451		990			
6-Yr Reset	None	N/A	79679764	79,679,764	9,823	Exhibit 5		
6-Yr Reset/ROP	None	N/A	153024786	153,024,786	98,465	Exhibit 5		
MAV	GMAB	10 years	4617336	17,228,707	13,402	Exhibit 5		
		8 years	3721656		36,389			
		9 years	8889715		78,571			
	GMIB - 5% Roll-up, 10yr, 2%	10 years	21733	530,158		Exhibit 5		
		8 years	407030		4,784			
		9 years	101394		675			
	GMIB - 6% Roll-up, 7yr, 2.5%	3 years	8790541	24,110,243	207,309	Exhibit 5		
		4 years	15276330		296,988			
		5 years	43372		601			
	GMIB - MAV, 7yr, 3%	3 years	1041764	1,779,244	1,582	Exhibit 5		
		4 years	737480		9,456			
	GMIB - MAV/5%RF, 10yr, 2%	10 years	410174	4,539,845	13	Exhibit 5		
		7 years	34358		812			
		8 years	2908975		37,277			
		9 years	1186338		6,835			
	GMWB	N/A	114756275	114,756,275	863,900	Exhibit 5		
	None	N/A	43685738	43,685,738	85,094	Exhibit 5		
	PFC - TV, 10yr, 7.2%	6 years	790331	2,653,294	4,601	Exhibit 5		
		7 years	1862964		12,237			
5-Yr Ratchet	GMAB	10 years	2268187	4,851,174	7,995	Exhibit 5		
		8 years	479400		4,058			
		9 years	2103587		17,069			
	GMWB	N/A	40420337	40,420,337	260,247	Exhibit 5		
	None	N/A	559954773	559,954,773	94,192	Exhibit 5		
5-Yr Reset	None	N/A	42399805	42,399,805	212	Exhibit 5		

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 2007	2 2006	3 2005	4 2004	5 2003
Life Insurance in Force					
(Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	6,169,722	5,907,608	5,732,360	5,511,467	5,233,172
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	4,097,265	3,671,128	3,244,100	2,768,740	2,220,826
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	63,087	66,848	69,250	66,299	68,629
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	10,330,074	9,645,584	9,045,710	8,346,506	7,522,627
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)	676,091	346,602	427,643	498,156	208,324
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	569,571	557,875	530,831	392,945	598,628
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)	21	25			26
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	1,245,683	904,502	958,474	891,101	806,978
Premium Income - Lines of Business					
(Exhibit 1 – Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	60,997,231	60,065,694	57,592,265	53,820,342	52,757,682
15.2 Ordinary-individual annuities (Line 20.4, Col. 4)	587,557,404	551,580,587	383,401,089	292,079,756	267,243,726
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)	25,290,876	31,086,982	37,131,748	4,722,912	5,281,850
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)	17,663,318	18,360,230	17,557,726	17,514,599	17,710,941
19. Aggregate of all other lines of business (Line 20.4,Col. 11)					
20. Total	691,508,829	661,093,493	495,682,828	368,137,609	342,994,199
Balance Sheet					
(Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)	1,937,679,222	2,137,363,163	2,245,192,611	1,602,546,637	1,523,010,336
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,663,532,125	1,805,930,154	1,955,568,073	1,375,554,187	1,304,946,672
23. Aggregate life reserves (Page 3, Line 1)	1,588,410,086	1,733,136,345	1,870,193,817	1,296,835,786	1,235,082,540
24. Aggregate A & H reserves (Page 3, Line 2)	132,068,229	122,372,159	114,731,145	105,597,189	92,787,808
25. Deposit-type contract funds (Page 3, Line 3)	6,644,726	7,563,448	8,686,827	8,310,829	7,555,754
26. Asset valuation reserve (Page 3, Line 24.1)	13,890,551	16,630,675	18,076,645	11,132,877	7,331,723
27. Capital (Page 3, Lines 29 & 30)	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28. Surplus (Page 3, Line 37)	272,277,073	329,527,770	287,672,122	225,022,101	216,649,222
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	(100,804,347)	(78,232,047)	30,276,929	100,057,496	145,391,996
Risk-Based Capital Analysis					
30. Total adjusted capital	288,167,624	348,158,445	307,748,767	238,154,978	225,980,945
31. Authorized control level risk - based capital	16,891,970	18,870,041	26,266,927	22,037,922	22,086,013
Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
(Page 2, Col. 3) (Line No. / Page 2, Line 10, Col. 3) x 100.0					
32. Bonds (Line 1)	74.8	85.1	85.4	84.5	85.2
33. Stocks (Lines 2.1 and 2.2)	0.0	0.0	0.0	1.3	1.2
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	12.0	12.3	11.2	10.7	10.7
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short - term investments (Line 5)	10.5	0.9	1.9	1.6	0.9
37. Contract loans (Line 6)	1.9	1.6	1.4	2.0	2.0
38. Other invested assets (Line 7)		0.0			
39. Receivables for securities (Line 8)	0.1	0.0	0.0	0.0	0.0
40. Aggregate write-ins for invested assets (Line 9)	0.8				
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 2007	2 2006	3 2005	4 2004	5 2003
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Schedule D Summary, Line 25, Col. 1)					
43. Affiliated preferred stocks (Schedule D Summary, Line 39, Col. 1)					
44. Affiliated common stocks (Schedule D Summary, Line 53, Col. 1)					
45. Affiliated short-term investments (Subtotal included in Schedule DA, Part 2, Col. 5, Line 7)					
46. Affiliated mortgage loans on real estate					
47. All other affiliated					
48. Total of above Lines 42 to 47					
Total Nonadmitted and Admitted Assets					
49. Total nonadmitted assets (Page 2, Line 26, Col. 2)	27,088,124	24,088,663	35,876,864	48,422,253	30,490,478
50. Total admitted assets (Page 2, Line 26, Col. 3)	5,025,037,241	4,757,138,105	4,274,163,584	3,284,656,176	2,966,777,656
Investment Data					
51. Net investment income (Exhibit of Net Investment Income)	110,177,859	118,676,491	123,458,829	86,115,610	87,377,434
52. Realized capital gains (losses)	5,029,187	3,936,292	8,336,309	1,375,059	2,775
53. Unrealized capital gains (losses)	(177,194)		(93,783)	(103,708)	2,688,242
54. Total of above Lines 51, 52 and 53	115,029,852	122,612,783	131,701,355	87,386,961	90,068,451
Benefits and Reserve Increases (Page 6)					
55. Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col.1 minus Lines 10, 11, 12, 13, 14, and 15, Cols. 9, 10 and 11)	556,555,053	509,125,861	365,447,007	217,222,349	192,481,680
56. Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	5,359,639	5,415,478	6,008,615	5,262,918	3,597,666
57. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	3,449,713	1,275,801	2,388,746	475,853	5,239,741
58. Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	7,517,238	7,641,014	9,133,957	12,809,382	10,763,152
59. Dividends to policyholders (Line 30, Col. 1)					
Operating Percentages					
60. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/ (Page 6, Col.1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.00	9.2	9.1	12.1	10.9	11.2
61. Lapse percent (ordinary only). [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.00	5.4	3.2	3.2	2.7	4.1
62. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	72.9	71.1	86.2	103.2	86.5
63. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					XXX
64. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	23.6	18.9	27.4	23.5	24.7
A & H Claim Reserve Adequacy					
65. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
66. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
67. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	19,214,246	19,016,523	21,382,621	19,502,569	15,893,081
68. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	22,066,819	23,984,627	23,613,858	20,029,442	16,587,827
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
69. Industrial life (Col. 2)					
70. Ordinary - life (Col. 3)	5,691,774	18,150,703	12,456,565	13,053,846	9,755,269
71. Ordinary - individual annuities (Col. 4)	20,267,595	37,348,335	19,630,407	18,077,453	13,241,275
72. Ordinary-supplementary contracts (Col. 5)					
73. Credit life (Col. 6)					
74. Group life (Col. 7)	2,125,974	2,170,157	1,593,886	2,627,575	2,652,054
75. Group annuities (Col. 8)	144,181	(2,858,050)	(451,351)	(197,229)	440,338
76. A & H-group (Col. 9)					
77. A & H-credit (Col. 10)					
78. A & H-other (Col. 11)	5,695,559	6,924,134	3,498,822	1,051,430	3,587,188
79. Aggregate of all other lines of business (Col. 12)					
80. Total (Col. 1)	33,925,083	61,735,279	36,728,329	34,613,075	29,676,124

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

ANNUAL STATEMENT FOR THE YEAR 2007 OF THE RIVERSOURCE LIFE INSURANCE CO. OF NEW YORK

DIRECT BUSINESS IN THE STATE OF Consolidated DURING THE YEAR 2007

NAIC Group Code 0004 NAIC Company Code 80594

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	66,917,133		12,927		66,930,060
2. Annuity considerations	587,560,392		25,290,844		612,851,236
3. Deposit-type contract funds	560,910	XXX		XXX	560,910
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	655,038,435		25,303,771		680,342,206
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	18,185,645		544,834		18,730,479
10. Matured endowments					
11. Annuity benefits	54,523,700		8,733,663		63,257,363
12. Surrender values and withdrawals for life contracts	429,737,774		48,640,628		478,378,402
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	59,630				59,630
15. Totals	502,506,749		57,919,125		560,425,874
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind. Pols. & Gr. Certifs.	Credit Life 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	35	4,071,300							35	4,071,300
17. Incurred during current year	203	14,457,812							203	14,457,812
Settled during current year:										
18.1 By payment in full	212	16,785,086							212	16,785,086
18.2 By payment on compromised claims										
18.3 Totals paid	212	16,785,086							212	16,785,086
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	212	16,785,086							212	16,785,086
19. Unpaid Dec. 31, current year (16+17-18.6)	26	1,744,026							26	1,744,026
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	63,376	9,578,736,577		(a)	10	66,848,573			63,386	9,645,585,150
21. Issued during year	2,049	1,059,141,734				28,250			2,049	1,059,169,984
22. Other changes to in force (Net)	(27,999)	(447,928,007)				(3,788,730)			(27,999)	(451,716,737)
23. In force December 31 of current year	37,426	10,189,950,304		(a)	10	63,088,093			37,436	10,253,038,397

(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 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Program premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively Renewable Policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	8,355,612	8,315,448		1,560,789	1,550,234
25.2 Guaranteed renewable (b)	13,280,020	13,234,545		5,207,114	7,019,411
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)	21,635,632	21,549,993		6,767,903	8,569,645
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	21,635,632	21,549,993		6,767,903	8,569,645

(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 ....

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of		9	
							7	8		
	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1. In force end of prior year			63,376	9,578,736			10	900	66,848	9,645,584
2. Issued during year			2,049	1,245,662				1	21	1,245,683
3. Reinsurance assumed										
4. Revived during year			12	4,151						4,151
5. Increased during year (net)			1	20,333						20,333
6. Subtotals, Lines 2 to 5			2,062	1,270,146				1	21	1,270,167
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases				943					1,261	2,204
9. Totals (Lines 1 and 6 to 8)			65,438	10,849,825			10	901	68,130	10,917,955
Deductions during year:										
10. Death			172	17,088			XXX	24	1,891	18,979
11. Maturity							XXX			
12. Disability							XXX			
13. Expiry			2,249	12,128						12,128
14. Surrender			1,123	288,148				34	3,125	291,273
15. Lapse			592	242,837				1		242,837
16. Conversion			72	22,001			XXX	XXX	XXX	22,001
17. Decreased (net)			7	631					27	658
18. Reinsurance										
19. Aggregate write-ins for decreases			7	5						5
20. Totals, (Lines 10 to 19)			4,222	582,838				59	5,043	587,881
21. In force end of year, (Line 9 minus Line 20)			61,216	10,266,987			10	842	63,087	10,330,074
22. Reinsurance ceded end of year	XXX		XXX	5,406,600	XXX		XXX	XXX	3,700	5,410,300
23. Line 21 minus Line 22	XXX		XXX	4,860,387	XXX	(b)	XXX	XXX	59,387	4,919,774
DETAILS OF WRITE-INS										
0801. Miscellaneous Increases				943					1,261	2,204
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)				943					1,261	2,204
1901. Miscellaneous Decreases			7							
1902. Scheduled Reductions				5						5
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)			7	5						5

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)
(b) Group $ ....; Individual $ ....

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
24. Additions by dividends	XXX		XXX	
25. Other paid-up insurance			281	2,827
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)
27. Term policies - decreasing	4	(40)	170	3,374
28. Term policies - other	866	569,383	10,321	4,011,176
29. Other term insurance - decreasing	XXX		XXX	952
30. Other term insurance	XXX	228	XXX	4,235
31. Totals, Line 27 to 30	870	569,571	10,491	4,019,737
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	23,800	77,528
34. Totals, whole life and endowment	1,179	676,091	26,925	6,169,722
35. Total (Lines 31 to 34)	2,049	1,245,662	61,216	10,266,987

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary	1,245,662		10,266,987	
38. Credit Life (Group and Individual)				
39. Group	21		63,087	
40. Totals (Lines 36 to 39)	1,245,683		10,330,074	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance (a)	3 Number of Certificates	4 Amount of Insurance (a)
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	834	XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			894	62,990

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a)	39,452

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 - Actuarial Risk Amount based on Insured's age; Child - $1,000 per child per unit; Child Rider - $1,000 per child per unit.

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	1 Number of Policies	2 Amount of Insurance (a)	3 Number of Policies	4 Amount of Insurance (a)	5 Number of Policies	6 Amount of Insurance (a)	7 Number of Certificates	8 Amount of Insurance (a)
48. Waiver of Premium			11,481	2,469,267				
49. Disability Income								
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(b)	11,481	(b) 2,469,267		(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

NONE

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year				
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 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	4,746	58,408	3	13,716
2. Issued during year	141	7,164		181
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	4,887	65,572	3	13,897
Deductions during year:				
6. Decreased (net)	244	7,321		1,238
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	244	7,321		1,238
9. In force end of year	4,643	58,251	3	12,659
Income now payable:				
10. Amount of income payable	(a) 19,994,243	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a) 3,679,811,266	XXX	(a) 320,254,528
Deferred not fully paid:				
12. Account balance	XXX	(a) 550,475,275	XXX	(a) 3,647,065

ACCIDENT AND HEALTH INSURANCE

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year					16,637	21,643,578
2. Issued during year					346	621,836
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Total (Lines 1 to 4)		XXX		XXX	16,983	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	489	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Total (Lines 6 thru 8)		XXX		XXX	489	XXX
10. In force end of year		(a)		(a)	16,494	(a) 21,711,859

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	3	
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Total (Lines 1 to 4)	3	
Deductions During Year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year	3	
10. Amount of account balance	(a) 65	(a)

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

Interest Maintenance Reserve

	1 Amount
1. Reserve as of December 31, prior year	9,866,505
2. Current year's realized pre-tax capital gains/(losses) of $ 4,872,397 Transferred into the Reserve Net of Taxes of $ 1,705,339	3,167,058
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)	13,033,563
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,226,500
6. Reserve as of December 31, current year (Line 4 minus Line 5)	11,807,063

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1+2+3)
1. 2007	921,297	305,203		1,226,500
2. 2008	1,017,361	646,843		1,664,203
3. 2009	1,071,155	611,110		1,682,265
4. 2010	1,137,420	473,426		1,610,846
5. 2011	1,180,752	331,496		1,512,249
6. 2012	1,084,691	177,862		1,262,553
7. 2013	792,181	92,008		884,189
8. 2014	534,353	79,174		613,527
9. 2015	347,286	64,532		411,818
10. 2016	221,133	50,072		271,205
11. 2017	154,151	33,460		187,610
12. 2018	142,105	25,441		167,545
13. 2019	154,369	25,297		179,665
14. 2020	162,349	25,901		188,250
15. 2021	160,525	25,877		186,402
16. 2022	146,525	25,917		172,442
17. 2023	130,093	24,371		154,465
18. 2024	113,223	21,302		134,525
19. 2025	96,375	18,178		114,553
20. 2026	80,407	14,615		95,022
21. 2027	67,851	10,998		78,849
22. 2028	56,061	9,161		65,222
23. 2029	41,655	9,924		51,580
24. 2030	24,588	10,306		34,894
25. 2031	13,194	11,070		24,264
26. 2032	8,665	11,833		20,498
27. 2033	4,387	11,070		15,457
28. 2034	1,709	8,779		10,488
29. 2035	644	6,489		7,133
30. 2036		4,008		4,008
31. 2037 and Later		1,336		1,336
32. Total (Lines 1 to 31)	9,866,505	3,167,058		13,033,563

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1+2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4+5)	7 Total Amount (Cols. 3+6)
1. Reserve as of December 31, Prior Year	14,153,088	2,449,369	16,602,457	27,435	783	28,218	16,630,675
2. Realized capital gains/(losses) net of taxes - General Account	101,914		101,914				101,914
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(115,176)		(115,176)				(115,176)
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	2,629,776	728,540	3,358,316				3,358,316
8. Accumulated balances (Lines 1 through 5, - 6 + 7)	16,769,601	3,177,909	19,947,510	27,435	783	28,218	19,975,728
9. Maximum reserve	11,700,263	2,162,853	13,863,115	27,435		27,435	13,890,551
10. Reserve objective	8,153,647	1,366,012	9,519,659	27,435		27,435	9,547,094
11. 20% of (Line 10 - Line 8)	(1,723,191)	(362,379)	(2,085,570)	0	(157)	(157)	(2,085,727)
12. Balance before transfers (Lines 8 + 11)	15,046,411	2,815,529	17,861,940	27,435	626	28,062	17,890,002
13. Transfers	652,677	(652,677)		626	(626)		XXX
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(3,998,824)		(3,998,824)	(626)		(626)	(3,999,451)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	11,700,263	2,162,853	13,863,115	27,435	(0)	27,435	13,890,551

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	10 Amount (Cols. 4x9)
		LONG-TERM BONDS										
1		Exempt Obligations	35,273,164	XXX	XXX	35,273,164	0.0000		0.0000		0.0000	
2	1	Highest Quality	941,555,165	XXX	XXX	941,555,165	0.0004	376,622	0.0023	2,165,577	0.0030	2,824,665
3	2	High Quality	338,355,921	XXX	XXX	338,355,921	0.0019	642,876	0.0058	1,962,464	0.0090	3,045,203
4	3	Medium Quality	64,687,395	XXX	XXX	64,687,395	0.0093	601,593	0.0230	1,487,810	0.0340	2,199,371
5	4	Low Quality	40,874,977	XXX	XXX	40,874,977	0.0213	870,637	0.0530	2,166,374	0.0750	3,065,623
6	5	Lower Quality	3,051,683	XXX	XXX	3,051,683	0.0432	131,833	0.1100	335,685	0.1700	518,786
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 Admitted Asset)	1,423,798,304	XXX	XXX	1,423,798,304	XXX	2,623,561	XXX	8,117,910	XXX	11,653,650
		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, 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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1+2+3)	Factor	Amount (Cols. 4x5)	Factor	Amount (Cols. 4x7)	Factor	Amount (Cols. 4x9)
		DERIVATIVE INSTRUMENTS										
26		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27	1	Highest Quality	15,537,725	XXX	XXX	15,537,725	0.0004	6,215	0.0023	35,737	0.0030	46,613
28	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
29	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33		Total Derivative Instruments	15,537,725	XXX	XXX	15,537,725	XXX	6,215	XXX	35,737	XXX	46,613
34		TOTAL (Line 9 + 17 + 25 + 33)	1,439,336,029	XXX	XXX	1,439,336,029	XXX	2,629,776	XXX	8,153,647	XXX	11,700,263
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
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	227,668,694		XXX	227,668,694	0.0032 (a)	728,540	0.0060 (a)	1,366,012	0.0095 (a)	2,162,853
40		In Good Standing With Restructured Terms			XXX		0.0179 (b)		0.0397 (b)		0.0640 (b)	
		Overdue, Not in Process:										
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	
		In Process of Foreclosure:										
46		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
47		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
48		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
49		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
50		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)	227,668,694		XXX	227,668,694	XXX	728,540	XXX	1,366,012	XXX	2,162,853
52		Total Schedule DA Mortgages			XXX		(c)		(c)		(c)	
53		Total Mortgage Loans on Real Estate (Line 51 + 52)	227,668,694		XXX	227,668,694	XXX	728,540	XXX	1,366,012	XXX	2,162,853

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

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated - Public	137,177	XXX	XXX	137,177	0.0000		0.2000 [d]	27,435	0.2000 [d]	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 [d]		0.1300 [d]	
13		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14		Mortgage Loans					[c]		[c]		[c]	
15		Real Estate					[e]		[e]		[e]	
16		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
17		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
18		Total Common Stock (Sum of Lines 1 thru 17)(Page 2, Line 2.2, Net Admitted Asset)	137,177			137,177	XXX		XXX	27,435	XXX	27,435
		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 Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
31	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
32	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
33	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
34	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
35	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
36	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
37		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
38		Total with Preferred Stock characteristics (Sum of Lines 31 thru 37)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39		Farm Mortgages			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
40		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
42		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43		Commercial Mortgages - All Other			XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	
44		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (b)	
		Overdue, Not in Process:										
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	
		In Process of Foreclosure:										
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

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

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Totals								

NONE

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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 8		
3.	Cost of acquired, (Totals, Part 2, Column 6, net of encumb[illegible]nces, Colu[illegible] and [illegible]et of [illegible]dit[illegible] permanent improvements (Column 9)		
4.	Cost of additions and permanent improvements:		
	4.1 Totals, Part 1, Column 14		
	4.2 Totals, Part 3, Column 10		
5.	Total profit (loss) on sales, Part 3, Column 15		
6.	Increase (decrease) by foreign exchange adjustment:		
	6.1 Totals, Part 1, Column 12		
	6.2 Totals, Part 3, Column 9		
7.	Amounts received on sales, Part 3, Column 12 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		257,828,289
2.	Amount loaned during year:		
	2.1 Actual cost at time of acquisitions	4,900,000	
	2.2 Additional investment made after acquisitions	3,989,202	8,889,202
3.	Accrual of discount and mortgage interest points and commitment fees		
4.	Increase (decrease) by adjustment		
5.	Total profit (loss) on sale		
6.	Amounts paid on account or in full during the year		39,048,798
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		227,668,694
10.	Total valuation allowance		
11.	Subtotal (Lines 9 plus 10)		227,668,694
12.	Total nonadmitted amounts		
13.	Statement value of mortgages owned at end of current period (Page 2, mortgage lines, Net Admitted Assets column)		227,668,694

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		1,003,858
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		1,000,000
7.	Amortization of premium		3,858
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 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	16,315,291	16,250,780	16,352,927	16,206,747
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	16,315,291	16,250,780	16,352,927	16,206,747
States, Territories and Possessions	5. United States	1,995,669	2,013,340	1,993,160	2,000,000
(Direct and guaranteed)	6. Canada				
	7. Other Countries	4,393,357	4,834,314	4,446,333	4,204,000
	8. Totals	6,389,026	6,847,654	6,439,493	6,204,000
Political Subdivisions of States,	9. United States	1,001,099	983,290	1,001,720	1,000,000
Territories and Possessions	10. Canada				
(Direct and guaranteed)	11. Other Countries				
	12. Totals	1,001,099	983,290	1,001,720	1,000,000
Special revenue and special assessment obligations and all non-guaranteed	13. United States	246,177,400	246,477,321	246,876,920	244,525,597
obligations of agencies and authorities of	14. Canada				
governments and their political subdivisions	15. Other Countries				
	16. Totals	246,177,400	246,477,321	246,876,920	244,525,597
Public Utilities (unaffiliated)	17. United States	120,322,495	118,631,863	121,506,710	118,507,084
	18. Canada				
	19. Other Countries				
	20. Totals	120,322,495	118,631,863	121,506,710	118,507,084
Industrial and Miscellaneous and Credit Tenant	21. United States	868,753,989	852,210,770	879,582,789	861,902,373
Loans (unaffiliated)	22. Canada	70,475,523	69,053,050	71,754,220	68,930,000
	23. Other Countries	94,363,482	93,598,976	94,715,931	94,135,959
	24. Totals	1,033,592,994	1,014,862,796	1,046,052,940	1,024,968,332
Parent, Subsidiaries and Affiliates	25. Totals				
	26. **Total Bonds**	1,423,798,305	1,404,053,704	1,438,230,710	1,411,411,760
PREFERRED STOCKS	27. United States				
Public Utilities (unaffiliated)	28. Canada				
	29. Other Countries				
	30. Totals				
Banks, Trust and Insurance Companies	31. United States				
(unaffiliated)	32. Canada				
	33. Other Countries				
	34. Totals				
Industrial and Miscellaneous (unaffiliated)	35. United States				
	36. Canada				
	37. Other Countries				
	38. Totals				
Parent, Subsidiaries and Affiliates	39. Totals				
	40. **Total Preferred Stocks**				
COMMON STOCKS	41. United States				
Public Utilities (unaffiliated)	42. Canada				
	43. Other Countries				
	44. Totals				
Banks, Trust and Insurance Companies	45. United States				
(unaffiliated)	46. Canada				
	47. Other Countries				
	48. Totals				
Industrial and Miscellaneous (unaffiliated)	49. United States	137,177	137,177	137,175	
	50. Canada				
	51. Other Countries				
	52. Totals	137,177	137,177	137,175	
Parent, Subsidiaries and Affiliates	53. Totals				
	54. **Total Common Stocks**	137,177	137,177	137,175	
	55. **Total Stocks**	137,177	137,177	137,175	
	56. **Total Bonds and Stocks**	1,423,935,482	1,404,190,881	1,438,367,885	

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1. Book/adjusted carrying value of bonds and stocks, prior year 1,786,188,940
2. Cost of bonds and stocks acquired, Column 7, Part 3 76,979,671
3. Accrual of discount 1,539,261
4. Increase (decrease) by adjustment:
   - 4.1 Columns 12 - 14, Part 1 ..... (195,901)
   - 4.2 Columns 15 - 17, Part 2, Sec. 1 .....
   - 4.3 Column 15, Part 2, Sec. 2 .....
   - 4.4 Columns 11 - 13, Part 4 ..... (146,971) ..... (342,872)
5. Total gain (loss), Column 19, Part 4 5,371,268
6. Deduct consideration for bonds and stocks disposed of Column 7, Part 4 440,716,642
7. Amortization of premium 5,084,144
8. Foreign Exchange Adjustment:
   - 8.1 Column 15, Part 1 .....
   - 8.2 Column 19, Part 2, Sec. 1 .....
   - 8.3 Column 16, Part 2, Sec. 2 .....
   - 8.4 Column 15, Part 4 .....
9. Book/adjusted carrying value at end of current period 1,423,935,482
10. Total valuation allowance .....
11. Subtotal (Lines 9 plus 10) 1,423,935,482
12. Total nonadmitted amounts .....
13. Statement value of bonds and stocks, current period 1,423,935,482

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 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Class 1		15,076,668	897,255	341,368		16,315,291	1.0	18,292,019	1.0	16,315,291	
1.2 Class 2											
1.3 Class 3											
1.4 Class 4											
1.5 Class 5											
1.6 Class 6											
1.7 Totals		15,076,668	897,255	341,368		16,315,291	1.0	18,292,018	1.0	16,315,291	
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			2,140,946			2,140,946	0.1	2,141,159	0.1	2,140,946	
3.2 Class 2		186,696			617,137	803,833	0.0	815,216	0.0	186,696	617,137
3.3 Class 3	300,160	983,273	1,026,929	1,133,885		3,444,247	0.2	3,523,565	0.2	3,444,247	
3.4 Class 4											
3.5 Class 5											
3.6 Class 6											
3.7 Totals	300,160	1,169,969	3,167,875	1,133,885	617,137	6,389,026	0.4	6,479,940	0.4	5,771,889	617,137
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Class 1			1,001,099			1,001,099	0.1	1,001,245	0.1	1,001,099	
4.2 Class 2											
4.3 Class 3											
4.4 Class 4											
4.5 Class 5											
4.6 Class 6											
4.7 Totals			1,001,099			1,001,099	0.1	1,001,245	0.1	1,001,099	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Class 1	4,723,923	14,476,102	108,566,235	65,578,462	52,832,678	246,177,400	15.1	365,695,380	20.2	246,177,400	
5.2 Class 2											
5.3 Class 3											
5.4 Class 4											
5.5 Class 5											
5.6 Class 6											
5.7 Totals	4,723,923	14,476,102	108,566,235	65,578,462	52,832,678	246,177,400	15.1	365,695,380	20.2	246,177,400	

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Class 1	1,852,046	16,489,187	34,907,696		7,037,494	60,286,423	3.7	63,757,335	3.5	60,286,425	
6.2 Class 2	2,093,716	17,235,609	34,193,117		1,981,816	55,504,258	3.4	78,523,649	4.3	54,689,691	814,567
6.3 Class 3	3,005,575					3,005,575	0.2	3,011,525	0.2	3,005,575	
6.4 Class 4		807,265	718,974			1,526,239	0.1	808,471		1,526,239	
6.5 Class 5											
6.6 Class 6											
6.7 Totals	6,951,337	34,532,061	69,819,787		9,019,310	120,322,495	7.4	146,100,980	8.1	119,507,930	814,567
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Class 1	264,960,576	256,161,674	226,918,437	27,484,008	81,858,379	857,383,074	52.6	800,666,122	44.2	833,134,769	24,248,305
7.2 Class 2	26,001,009	103,512,201	130,362,134	17,800,224	4,372,259	282,047,827	17.3	357,496,644	19.7	249,595,275	32,452,552
7.3 Class 3	6,466,022	31,112,628	20,658,922			58,237,572	3.6	62,533,280	3.4	56,237,572	2,000,000
7.4 Class 4	1,367,756	25,539,428	12,441,554			39,348,738	2.4	53,363,370	2.9	39,348,738	
7.5 Class 5	1,310,340	1,741,342				3,051,682	0.2	939,722	0.1	3,051,682	
7.6 Class 6								442,811	0.0		
7.7 Totals	300,105,703	418,067,273	390,381,047	45,284,232	86,230,638	1,240,068,893	76.1	1,275,441,949	70.3	1,181,368,036	58,700,857
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Class 1											
8.2 Class 2											
8.3 Class 3											
8.4 Class 4											
8.5 Class 5											
8.6 Class 6											
8.7 Totals											
9. Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Class 1											
9.2 Class 2											
9.3 Class 3											
9.4 Class 4											
9.5 Class 5											
9.6 Class 6											
9.7 Totals											

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

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

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10. Total Bonds Current Year											
10.1 Class 1	271,536,545	302,203,631	374,431,668	93,403,838	141,728,551	1,183,304,233	72.6	XXX	XXX	1,159,055,930	24,248,305
10.2 Class 2	28,094,725	120,934,506	164,555,251	17,800,224	6,971,212	338,355,918	20.8	XXX	XXX	304,471,662	33,884,256
10.3 Class 3	9,771,757	32,095,901	21,685,851	1,133,885		64,687,394	4.0	XXX	XXX	62,687,394	2,000,000
10.4 Class 4	1,367,756	26,346,693	13,160,528			40,874,977	2.5	XXX	XXX	40,874,977	
10.5 Class 5	1,310,340	1,741,342				(c) 3,051,682	0.2	XXX	XXX	3,051,682	
10.6 Class 6						(c)		XXX	XXX		
10.7 Totals	312,081,123	483,322,073	573,833,298	112,337,947	148,699,763	(b) 1,630,274,204	100.0	XXX	XXX	1,570,141,645	60,132,561
10.8 Line 10.7 as a % of Col. 6	19.1	29.6	35.2	6.9	9.1	100.0	XXX	XXX	XXX	96.3	3.7
11. Total Bonds Prior Year											
11.1 Class 1	145,876,293	569,366,450	462,073,221	62,453,126	11,784,169	XXX	XXX	1,251,553,259	68.3	1,125,159,127	126,394,132
11.2 Class 2	16,857,129	195,542,319	200,825,784	20,872,433	2,737,844	XXX	XXX	436,835,509	24.7	383,876,501	52,959,008
11.3 Class 3	930,392	35,611,669	31,818,638	707,671		XXX	XXX	69,068,370	3.9	68,446,807	621,563
11.4 Class 4	1,937,553	24,485,572	26,254,111		1,494,605	XXX	XXX	54,171,841	3.0	51,485,136	2,686,705
11.5 Class 5			939,722			XXX	XXX	(c) 939,722	0.1	939,722	
11.6 Class 6		147,604	295,207			XXX	XXX	(c) 442,811	0.0		442,811
11.7 Totals	165,601,367	825,153,614	722,206,683	84,033,230	16,016,618	XXX	XXX	(b) 1,813,011,512	100.0	1,629,907,293	183,104,219
11.8 Line 11.7 as a % of Col. 8	9.1	45.5	39.8	4.6	0.9	XXX	XXX	100.0	XXX	89.9	10.1
12. Total Publicly Traded Bonds											
12.1 Class 1	270,926,973	296,528,422	356,468,144	93,403,838	141,728,551	1,159,055,928	71.1	1,125,159,127	61.9	1,159,055,928	XXX
12.2 Class 2	27,344,725	110,728,547	151,240,684	8,803,631	6,354,075	304,471,662	18.7	383,876,501	21.5	304,471,662	XXX
12.3 Class 3	9,771,757	32,095,901	19,685,851	1,133,885		62,687,394	3.8	68,446,807	3.8	62,687,394	XXX
12.4 Class 4	1,367,756	26,346,693	13,160,528			40,874,977	2.5	51,485,136	2.9	40,874,977	XXX
12.5 Class 5	1,310,340	1,741,342				3,051,682	0.2	939,722	0.1	3,051,682	XXX
12.6 Class 6											XXX
12.7 Totals	310,721,551	467,440,905	540,555,207	103,341,354	148,082,626	1,570,141,643	96.3	1,629,907,293	90.1	1,570,141,643	XXX
12.8 Line 12.7 as a % of Col. 6	19.8	29.8	34.4	6.6	9.4	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	19.1	28.7	33.2	6.3	9.1	96.3	XXX	XXX	XXX	96.3	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	609,572	5,675,209	17,963,524			24,248,305	1.5	126,394,132	6.4	XXX	24,248,305
13.2 Class 2	750,000	10,205,959	13,314,567	8,996,593	617,137	33,884,256	2.1	52,959,008	3.2	XXX	33,884,256
13.3 Class 3			2,000,000			2,000,000	0.1	621,563	0.0	XXX	2,000,000
13.4 Class 4								2,686,705	0.1	XXX	
13.5 Class 5										XXX	
13.6 Class 6								442,811	0.0	XXX	
13.7 Totals	1,359,572	15,881,168	33,278,091	8,996,593	617,137	60,132,561	3.7	183,104,219	9.9	XXX	60,132,561
13.8 Line 13.7 as a % of Col. 6	2.3	26.4	55.3	15.0	1.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.1	1.0	2.0	0.6	0.0	3.7	XXX	XXX	XXX	XXX	3.7

(a) Includes $ 110,548,541 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 10,996,593 current year, $ 8,000,000 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, $ .... prior year of bonds with 5* designations and $ .... , current year, $ .... prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Issuer Obligations		15,076,668		131,423		15,208,091	0.9	16,954,103	0.9	15,208,091	
1.2 Single Class Mortgage-Backed/Asset-Backed Securities			897,255	209,945		1,107,200	0.1	1,337,915	0.1	1,107,200	
1.7 Totals		15,076,668	897,255	341,368		16,315,291	1.0	18,292,019	1.0	16,315,291	
2. All Other Governments, Schedules D & DA (Group 2)											
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-BACKED SECURITIES											
2.5 Defined											
2.6 Other											
2.7 Totals											
3. States, Territories, and Possessions Guaranteed, Schedules D & DA (Group 3)											
3.1 Issuer Obligations	300,160	1,169,969	3,167,875	1,133,885	617,137	6,389,026	0.4	6,479,940	0.4	5,771,889	617,137
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-BACKED SECURITIES											
3.5 Defined											
3.6 Other											
3.7 Totals	300,160	1,169,969	3,167,875	1,133,885	617,137	6,389,026	0.4	6,479,940	0.4	5,771,889	617,137
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 4)											
4.1 Issuer Obligations			1,001,099			1,001,099	0.1	1,001,245	0.1	1,001,099	
4.2 Single Class Mortgage-Backed/Asset-Backed Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
4.3 Defined											
4.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
4.5 Defined											
4.6 Other											
4.7 Totals			1,001,099			1,001,099	0.1	1,001,245		1,001,099	
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA (Group 5)											
5.1 Issuer Obligations	3,999,637		4,000,000	14,958,236		22,957,873	1.4	22,954,656	1.3	22,957,873	
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	7,786	893,200	41,154,853	10,651,549	49,821,034	102,528,422	6.3	136,073,645	7.5	102,528,422	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
5.3 Defined	716,500	13,582,902	55,150,640	5,181,371	3,011,644	77,643,057	4.8	163,990,453	9.0	77,643,057	
5.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
5.5 Defined			8,260,742	34,787,306		43,048,048	2.6	42,676,629	2.4	43,048,048	
5.6 Other											
5.7 Totals	4,723,923	14,476,102	108,566,235	65,578,462	52,832,678	246,177,400	15.1	365,695,380	20.2	246,177,400	

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Issuer Obligations	6,951,337	34,532,061	69,819,787		9,019,310	120,322,495	7.4	146,100,980	8.1	119,507,928	814,567
6.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
6.3 Defined											
6.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
6.5 Defined											
6.6 Other											
6.7 Totals	6,951,337	34,532,061	69,819,787		9,019,310	120,322,495	7.4	146,100,980	8.1	119,507,928	814,567
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Issuer Obligations	284,348,961	377,729,112	302,018,704	25,548,859	30,267,145	1,019,912,781	62.6	1,029,109,445	56.8	961,211,924	58,700,857
7.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
7.3 Defined	15,756,742	35,323,095	6,151,981	19,735,373	13,437,080	90,404,271	5.5	104,982,355	5.8	90,404,271	
7.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
7.5 Defined		5,015,066	82,210,362		42,526,413	129,751,841	8.0	141,350,150	7.8	129,751,841	
7.6 Other											
7.7 Totals	300,105,703	418,067,273	390,381,047	45,284,232	86,230,638	1,240,068,893	76.1	1,275,441,949	70.3	1,181,368,036	58,700,857
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Issuer Obligations											
8.7 Totals											
9. Parents, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Issuer Obligations											
9.2 Single Class Mortgage-Backed/Asset-Based Securities											
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
9.3 Defined											
9.4 Other											
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
9.5 Defined											
9.6 Other											
9.7 Totals											

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 10.7	8 Total From Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations	295,600,095	428,507,810	380,007,465	41,772,403	39,903,592	1,185,791,365	72.7	XXX	XXX	1,125,658,804	60,132,561
10.2 Single Class Mortgage-Backed/Asset-Backed Securities	7,786	893,200	42,052,108	10,861,494	49,821,034	103,635,622	6.4	XXX	XXX	103,635,622	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
10.3 Defined	16,473,242	48,905,997	61,302,621	24,916,744	16,448,724	168,047,328	10.3	XXX	XXX	168,047,328	
10.4 Other								XXX	XXX		
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
10.5 Defined		5,015,066	90,471,104	34,787,306	42,526,413	172,799,889	10.6	XXX	XXX	172,799,889	
10.6 Other								XXX	XXX		
10.7 Totals	312,081,123	483,322,073	573,833,298	112,337,947	148,699,763	1,630,274,204	100.0	XXX	XXX	1,570,141,643	60,132,561
10.8 Line 10.7 as a % of Col. 6	19.1	29.6	35.2	6.9	9.1	100.0	XXX	XXX	XXX	96.3	3.7
11. Total Bonds Prior Year											
11.1 Issuer Obligations	64,077,113	553,747,767	546,974,222	45,532,567	12,268,701	XXX	XXX	1,222,600,370	67.4	1,051,614,148	170,986,222
11.2 Single Class Mortgage-Backed/Asset-Backed Securities	26,819,981	73,710,559	28,547,554	7,451,938	881,527	XXX	XXX	137,411,561	7.6	137,411,559	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
11.3 Defined	71,513,746	152,519,414	34,130,294	8,845,907	1,963,444	XXX	XXX	268,972,808	14.8	264,354,808	4,617,997
11.4 Other						XXX	XXX				
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
11.5 Defined	3,190,527	45,175,874	112,554,613	22,202,818	902,946	XXX	XXX	184,026,775	10.2	176,526,778	7,500,000
11.6 Other						XXX	XXX				
11.7 Totals	165,601,367	825,153,614	722,206,683	84,033,230	16,016,618	XXX	XXX	1,813,011,512	100.0	1,629,907,293	183,104,219
11.8 Line 11.7 as a % of Col. 8	9.1	45.5	39.8	4.6	0.9	XXX	XXX	100.0	XXX	89.9	10.1
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	294,240,523	412,626,642	346,729,374	32,775,810	39,286,455	1,125,658,804	69.0	1,051,614,148	57.8	1,125,658,804	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities	7,786	893,200	42,052,108	10,861,494	49,821,034	103,635,622	6.4	137,411,561	7.7	103,635,622	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
12.3 Defined	16,473,242	48,905,997	61,302,621	24,916,744	16,448,724	168,047,328	10.3	264,354,808	14.8	168,047,328	XXX
12.4 Other											XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
12.5 Defined		5,015,066	90,471,104	34,787,306	42,526,413	172,799,889	10.6	176,526,778	9.9	172,799,889	XXX
12.6 Other											XXX
12.7 Totals	310,721,551	467,440,905	540,555,207	103,341,354	148,082,626	1,570,141,643	96.3	1,629,907,293	90.1	1,570,141,643	XXX
12.8 Line 12.7 as a % of Col. 6	19.8	29.8	34.4	6.6	9.4	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	19.1	28.7	33.2	6.3	9.1	96.3	XXX	XXX	XXX	96.3	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	1,359,572	15,881,168	33,278,091	8,996,593	617,137	60,132,561	3.7	170,986,222	9.2	XXX	60,132,561
13.2 Single Class Mortgage-Backed/Asset-Backed Securities										XXX	
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
13.3 Defined								4,617,997	0.3	XXX	
13.4 Other										XXX	
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
13.5 Defined								7,500,000	0.4	XXX	
13.6 Other										XXX	
13.7 Totals	1,359,572	15,881,168	33,278,091	8,996,593	617,137	60,132,561	3.7	183,104,219	9.9	XXX	60,132,561
13.8 Line 13.7 as a % of Col. 6	2.3	26.4	55.3	15.0	1.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.1	1.0	2.0	0.6	0.0	3.7	XXX	XXX	XXX	XXX	3.7

SCHEDULE DA - PART 2 - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, prior year					
2. Cost of short-term investments acquired					
3. Increase (decrease) by adjustment					
4. Increase (decrease) by foreign exchange adjustment					
5. Total profit (loss) on disposal of short-term investments					
6. Consideration received on disposal of short-term investments					
7. Book/adjusted carrying value, current year					
8. Total valuation allowance					
9. Subtotal (Lines 7 plus 8)					
10. Total nonadmitted amounts					
11. Statement value (Lines 9 minus 10)					
12. Income collected during year					
13. Income earned during year					

NONE

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Owned

1. Book value, December 31, prior year (Line 8, prior year)		
2. Cost/Option Premium (Section 2, Column 7)		14,910,765
3. Increase/(Decrease) by Adjustment (Section 1, Column 12)+(Section 3, Column 13)		
4. Gain/(Loss) on Termination:		
4.1 Recognized (Section 3, Column 14)		
4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)		
5. Consideration Received on Terminations (Section 3, Column 12)		
6. Used to Adjust Basis on Open Contracts (Section 1, Column 13)		
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
7.1 Recognized		
7.2 Used to Adjust Basis of Hedged Item		
8. Book value, December 31, current year (Lines 1 + 2 + 3 + 4 – 5 – 6 - 7)		14,910,765

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Written

NONE

1. Book value, December 31, prior year (Line 8, prior year)		
2. Consideration received (Section 2, Column 7)		
3. Increase/(Decrease) by Adjustment (Section 1, Column 12)+(Section 3, Column 13)		
4. Gain/(Loss) on Termination:		
4.1 Recognized (Section 3, Column 14)		
4.2 Used to Adjust Basis (Section 3, Column 15)		
5. Consideration Paid on Terminations (Section 3, Column 12)		
6. Used to Adjust Basis on Open Contracts (Section 1, Column 13)		
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
7.1 Recognized		
7.2 Used to Adjust Basis		
8. Book value, December 31, current year		

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Swaps and Forwards

NONE

1. Book value, December 31, prior year (Section 4, Line 8, prior year)		
2. Cost or (Consideration Received) (Section 2, Column 7)		
3. Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		
4. Gain/(Loss) on Termination:		
4.1 Recognized (Section 3, Column 14)		
4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)		
5. Consideration Received (or Paid) on Terminations (Section 3, Column 12)		
6. Used to Adjust Basis of Hedged Item on Open Contracts (Section 1, Column 13)		
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
7.1 Recognized		
7.2 Used to Adjust Basis of Hedged Item		
8. Book value, December 31, current year (Lines 1 + 2 + 3 + 4 – 5 – 6 - 7)		

SCHEDULE DB - PART D - VERIFICATION BETWEEN YEARS

Futures Contracts and Insurance Futures Contracts

1. Book value, December 31, prior year (Section 4, Line 8, prior year)			
2. Change in total Variation Margin on Open Contracts (Difference between years - Section 1, Column 6)			(103,506)
3.1 Change in Variation Margin on Open Contracts Used to Adjust Basis of Hedged Item (Section 1, Column 11)			
3.2 Change in Variation Margin on Open Contracts Recognized (Difference between years - Section 1, Column 10)			(103,506)
4.1 Variation Margin on Contracts Terminated During the Year (Section 3, Column 6)		382,684	
4.2 Less:			
4.21 Gain/(Loss) Recognized in Current Year (Section 3, Column 11)	382,684		
4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3, Column 12)		382,684	
4.3 Subtotal (Line 4.1 minus Line 4.2)			
5.1 Net additions to Cash Deposits (Section 2, Column 7)			
5.2 Less: Net Reductions to Cash Deposits (Section 3, Column 9)			
6. Subtotal (Lines 1 - 2 + 3.1 + 3.2 - 4.3 + 5.2)			
7. Disposition of Gain/(Loss) on Contracts Terminated in Prior Year:			
7.1 Recognized			
7.2 Used to Adjust Basis of Hedged Item			
8. Book value, December 31, Current Year (Lines 6 + 7.1 + 7.2)			

SCHEDULE DB - PART E - VERIFICATION BETWEEN YEARS

Statement Value and Fair Value of Open Contracts

	Statement Value	
1. Part A, Section 1, Column 10	14,951,950	
2. Part B, Section 1, Column 10		
3. Part C, Section 1, Column 10	585,776	
4. Part D, Section 1, Column 9 - 12		
5. Lines (1) - (2) + (3) + (4)		15,537,726
6. Part E, Section 1, Column 4	20,650,407	
7. Part E, Section 1, Column 5	(5,112,681)	
8. Lines (5) - (6) - (7)		0
	Fair Value	
9. Part A, Section 1, Column 11	14,951,950	
10. Part B, Section 1, Column 11		
11. Part C, Section 1, Column 11	585,776	
12. Part D, Section 1, Column 9		
13. Lines (9) - (10) + (11) + (12)		15,537,726
14. Part E, Section 1, Column 7	20,650,407	
15. Part E, Section 1, Column 8	(5,112,681)	
16. Lines (13) - (14) - (15)		0

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

Schedule F - Claims

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts: Non-Cancelable		Other Individual Contracts: Guaranteed Renewable		Other Individual Contracts: Non-Renewable for Stated Reasons Only		Other Individual Contracts: Other Accident Only		Other Individual Contracts: All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	17,703,596	XXX		XXX		XXX		XXX	8,690,073	XXX	9,013,523	XXX		XXX		XXX		XXX
2. Premiums earned	17,663,318	XXX		XXX		XXX		XXX	8,668,256	XXX	8,995,062	XXX		XXX		XXX		XXX
3. Incurred claims	4,206,522	23.8							61,371	0.7	4,145,151	46.1						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	4,206,522	23.8							61,371	0.7	4,145,151	46.1						
6. Increase in contract reserves	8,670,354	49.1							420,608	4.9	8,249,746	91.7						
7. Commissions (a)	1,536,372	8.7							962,157	11.1	574,215	6.4						
8. Other general insurance expenses	2,406,515	13.6							1,181,274	13.6	1,225,241	13.6						
9. Taxes, licenses and fees	228,859	1.3							112,339	1.3	116,520	1.3						
10. Total other expenses incurred	4,171,746	23.6							2,255,770	26.0	1,915,976	21.3						
11. Aggregate write-ins for deductions	1,961	0.0							686	0.0	1,275	0.0						
12. Gain from underwriting before dividends or refunds	612,735	3.5							5,929,821	68.4	(5,317,086)	(59.1)						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	612,735	3.5							5,929,821	68.4	(5,317,086)	(59.1)						
DETAILS OF WRITE-INS																		
1101. Miscellaneous income	1,961	0.0							686	0.0	1,275	0.0						
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	1,961	0.0							686	0.0	1,275	0.0						

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2 - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums	232,887				48,791	184,096			
3. Reserve for rate credits									
4. Total premium reserves, current year	232,887				48,791	184,096			
5. Total premium reserves, prior year	192,609				26,974	165,635			
6. Increase in total premium reserves	40,278				21,817	18,461			
B. Contract Reserves:									
1. Additional reserves	109,771,149				7,440,808	102,330,341			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	109,771,149				7,440,808	102,330,341			
4. Total contract reserves, prior year	101,100,795				7,020,200	94,080,595			
5. Increase in contract reserves	8,670,354				420,608	8,249,746			
C. Claim Reserves and Liabilities:									
1. Total current year	22,673,157				12,566,886	10,106,271			
2. Total prior year	22,066,819				11,876,542	10,190,277			
3. Increase	606,338				690,344	(84,006)			
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	5,149,833				1,465,392	3,684,441			
1.2 On claims incurred during current year	629,181				84,467	544,714			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	14,064,413				9,114,024	4,950,389			
2.2 On claims incurred during current year	8,608,744				3,452,862	5,155,882			
3. Test:									
3.1 Line 1.1 and 2.1	19,214,246				10,579,416	8,634,830			
3.2 Claim reserves and liabilities, December 31, prior year	22,066,819				11,876,542	10,190,277			
3.3 Line 3.1 minus Line 3.2	(2,852,573)				(1,297,126)	(1,555,447)			
PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims									
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	4,239,486					4,239,486			
2. Premiums earned	4,239,486					4,239,486			
3. Incurred claims	1,394,026				9,385	1,384,641			
4. Commissions									

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			7,779,381	7,779,381
2. Beginning Claim Reserves and Liabilities			23,923,047	23,923,047
3. Ending Claim Reserves and Liabilities			24,934,525	24,934,525
4. Claims Paid			6,767,903	6,767,903
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			1,394,026	1,394,026
10. Beginning Claim Reserves and Liabilities			1,856,228	1,856,228
11. Ending Claim Reserves and Liabilities			2,261,368	2,261,368
12. Claims Paid			988,886	988,886
D. Net:				
13. Incurred Claims			6,385,355	6,385,355
14. Beginning Claim Reserves and Liabilities			22,066,819	22,066,819
15. Ending Claim Reserves and Liabilities			22,673,157	22,673,157
16. Claims Paid			5,779,017	5,779,017
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			4,206,522	4,206,522
18. Beginning Reserves and Liabilities			22,066,819	22,066,819
19. Ending Reserves and Liabilities			20,494,325	20,494,325
20. Paid Claims and Cost Containment Expenses			5,779,016	5,779,016

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Amount in Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
62944	13-5570651	07/01/1989	Equitable Life Assurance Society	New York, NY	CO/I	84,720,316	11,267,738		208,845		
0299999 - General Account, Non-Affiliates						84,720,316	11,267,738		208,845		
0399999 - Total General Account						84,720,316	11,267,738		208,845		
0799999 Totals						84,720,316	11,267,738		208,845		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsured	5 Location	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999 Totals											

NONE

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Paid Losses	7 Unpaid Losses
66346	58-0828824	07/01/1979	Munich American Reinsurance Company	Atlanta, GA		52,041
93572	43-1235868	04/01/1990	RGA Reinsurance Company	St. Louis, MO		22,452
87572	23-2038295	08/18/2003	Scottish Re (U.S.)	Willimington, DE		28,065
82627	06-0839705	10/01/1972	Swiss Re Life & Health America	Stamford, CT		22,452
70688	36-6071399	02/01/1993	Transamerica Financial Life Ins. Co.	Purchase, NY		78,340
0299999 - Life and Annuity - Non-Affiliates						203,350
0399999 - Totals - Life and Annuity						203,350
72990	22-2882416	01/01/1996	Genworth Life Ins. Co. of New York	New York, NY		68,184
67598	04-1768571	10/15/1975	Paul Revere Life Insurance Company	Worchester, MA		6,034
0599999 - Accident and Health - Non-Affiliates						74,218
0699999 - Totals - Accident and Health						74,218
0799999 – Totals – Life, Annuity and Accident and Health						277,568

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	Reserve Credit Taken		10	Outstanding Surplus Relief		13	14
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Re-insurance Ceded	Amount in Force at End of Year	8 Current Year	9 Previous Year	Premiums	11 Current Year	12 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	01/01/1985	General Re Life Corporation	Hartford, CT	DIS/I				107				
86258	13-2572994	01/01/1985	General Re Life Corporation	Hartford, CT	YRT/I	211,956	63	58	984				
97071	13-3126819	05/01/2006	Generali USA Life Reassurance Company	Kansas City, MO	YRT/I	14,524,589	69,285	38,779	24,463				
66346	58-0828824	06/01/2002	Munich American Reinsurance Company	Atlanta, GA	CO/I	541,463,482	2,926,497	1,990,126	555,375				
66346	58-0828824	07/01/1979	Munich American Reinsurance Company	Atlanta, GA	DIS/I			19	81				
66346	58-0828824	07/01/1979	Munich American Reinsurance Company	Atlanta, GA	YRT/I	540,247,652	1,017,276	1,112,653	405,005				
93572	43-1235868	06/01/2002	RGA Reinsurance Company	St. Louis, MO	CO/I	594,860,244	3,267,005	2,733,179	640,202				
93572	43-1235868	04/01/1990	RGA Reinsurance Company	St. Louis, MO	DIS/I		201	426	3,990				
93572	43-1235868	04/01/1990	RGA Reinsurance Company	St. Louis, MO	YRT/I	608,813,770	1,203,022	1,336,819	798,223				
87572	23-2038295	08/30/2005	Scottish Re (US)	Wilimington, DE	CO/I	242,065,702	763,088	325,598	133,498				
87572	23-2038295	08/18/2003	Scottish Re (US)	Wilimington, DE	YRT/I	330,712,041	604,154	488,946	195,346				
68713	84-0499703	06/01/2002	Security Life of Denver Ins. Co.	Denver, CO	CO/I	264,935,095	1,954,086	1,485,016	305,882				
68713	84-0499703	11/15/2000	Security Life of Denver Ins. Co.	Denver, CO	YRT/I	165,645,787	338,442	416,318	167,981				
82627	06-0839705	05/01/1985	Swiss Re Life & Health America	Stamford, CT	CO/I	422,555,051	2,170,810	1,454,375	420,602				
82627	06-0839705	08/01/1983	Swiss Re Life & Health America	Stamford, CT	DIS/I				158				
82627	06-0839705	03/01/1985	Swiss Re Life & Health America	Stamford, CT	DIS/I		29,930	27,344	16,450				
82627	06-0839705	04/01/1983	Swiss Re Life & Health America	Stamford, CT	MCO/I	511,509			29,722			19,173	
82627	06-0839705	10/01/1972	Swiss Re Life & Health America	Stamford, CT	YRT/I	587,778,810	1,067,330	1,046,218	702,541				
82627	06-0839705	08/01/1983	Swiss Re Life & Health America	Stamford, CT	YRT/I	1,179,618	1,682	1,547	18,622				
70688	36-6071399	02/01/1993	Transamerica Financial Life Ins. Co.	Purchase, NY	ACO/G		224,522	232,186					
70688	36-6071399	02/01/1993	Transamerica Financial Life Ins. Co.	Purchase, NY	ACO/I		417,792	404,048	2,955				
70688	36-6071399	02/01/1993	Transamerica Financial Life Ins. Co.	Purchase, NY	CO/G	3,700,000	16	400,663	12,848				
70688	36-6071399	02/01/1993	Transamerica Financial Life Ins. Co.	Purchase, NY	CO/I	62,518,000	881,792	952,998	904,929				
70688	36-6071399	10/21/2005	Transamerica Financial Life Ins. Co.	Purchase, NY	CO/I	606,064,252	1,908,271	813,993	315,655				
70688	36-6071399	05/01/2006	Transamerica Financial Life Ins. Co.	Purchase, NY	YRT/I	143,935,540	277,838	94,117	75,086				
0299999 - Total Authorized General Account – Non-Affiliates						5,131,723,098	19,123,102	15,355,426	5,730,705			19,173	
0399999 - Total Authorized General Account						5,131,723,098	19,123,102	15,355,426	5,730,705			19,173	
65676	35-0472300	06/01/2002	Lincoln National Life Insurance Company	Fort Wayne, IN	CO/I	139,371,563	903,066	653,128	154,777				
65676	35-0472300	04/02/1973	Lincoln National Life Insurance Company	Fort Wayne, IN	DIS/I		4,118	4,477	(1,343)				
65676	35-0472300	09/01/1978	Lincoln National Life Insurance Company	Fort Wayne, IN	YRT/I	139,205,002	232,419	272,747	238,893				
0599999 - Total Unauthorized General Account – Non-Affiliates						278,576,565	1,139,603	930,352	392,327				
0699999 - Total Unauthorized General Account						278,576,565	1,139,603	930,352	392,327				
0799999 - Total Authorized and Unauthorized General Account						5,410,299,663	20,262,705	16,285,778	6,123,032			19,173	
1599999 Totals						5,410,299,663	20,262,705	16,285,778	6,123,032			19,173	

SCHEDULE S - PART 3 - SECTION 2

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

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Company	5 Location	6 Type	7 Premiums	8 Unearned Premiums (Estimated)	9 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 10 Current Year	Outstanding Surplus Relief 11 Prior Year	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0199999 - Total Authorized General Account – Affiliates												
72990	22-2882416	06/01/1989	Genworth Life Ins. Co. of New York	New York, NY	CO/I	4,239,486		58,030,983				
67598	04-1768571	01/15/1975	Paul Revere Life Insurance Company	Worchester, MA	YRT/I			1,970				
0299999 - Total Authorized General Account – Non-Affiliates						4,239,486		58,032,953				
0399999 - Total Authorized General Account						4,239,486		58,032,953				
0799999 - Total Authorized and Unauthorized General Account						4,239,486		58,032,953				
1599999 Totals						4,239,486		58,032,953				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5+6+7)	9 Letters of Credit	10 Trust Agreements	11 Funds Deposited by and Withheld from Reinsurers	12 Other	13 Miscellaneous Balances (Credit)	14 Sum of Cols 9+10+11+12+13 But Not in Excess of Col. 8
65676	35-0472300	04/02/1973	Lincoln National Life Insurance Company	1,139,603			1,139,603	1,415,000					1,139,603
0299999 - General Account Life and Annuity - Non-Affiliates				1,139,603			1,139,603	1,415,000					1,139,603
0399999 - General Account Totals - Life and Annuity				1,139,603			1,139,603	1,415,000					1,139,603
0799999 - Total - General Account				1,139,603			1,139,603	1,415,000					1,139,603
1199999 Total				1,139,603			1,139,603	1,415,000					1,139,603

SCHEDULE S - PART 5

Five Year Exhibit of Reinsurance Ceded Business (000 Omitted)

	1 2007	2 2006	3 2005	4 2004	5 2003
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	10,363	8,969	9,250	7,273	6,328
2. Commissions and reinsurance expense allowances					
3. Contract claims	2,691	3,117	3,092	1,777	131
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders					
6. Reserve adjustments on reinsurance ceded	1	1	(25)	(3)	5
7. Increase in aggregate reserve for life and accident and health contracts	11,354	12,546	10,122	8,973	7,789
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	339	390	406	82	86
9. Aggregate reserves for life and accident and health contracts	78,296	66,942	53,996	41,653	32,680
10. Liability for deposit-type contracts					
11. Contract claims unpaid	278	1,510	1,541	68	127
12. Amounts recoverable on reinsurance		172	159	1,088	10
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)	1,415				
19. Trust agreements (T)					
20. Other (O)					

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

SCHEDULE S - PART 6

Restatement of Balance Sheet to Identify Net Credit For Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 10)	1,904,039,250		1,904,039,250
2. Reinsurance (Line 14)	3,397	(3,397)	
3. Premiums and considerations (Line 13)	865,126	338,597	1,203,723
4. Net credit for ceded reinsurance	XXX	78,244,992	78,244,992
5. All other admitted assets (balance)	32,771,449		32,771,449
6. Total assets excluding Separate Accounts (Line 24)	1,937,679,222	78,580,192	2,016,259,414
7. Separate Account assets (Line 25)	3,087,358,019		3,087,358,019
8. Total assets (Line 26)	5,025,037,241	78,580,192	5,103,617,433
LIABILITIES, CAPITAL AND SURPLUS (PAGE 3)			
9. Contract reserves (Lines 1 and 2)	1,720,478,315	78,295,661	1,798,773,976
10. Liability for deposit-type contracts (Line 3)	6,644,726		6,644,726
11. Claim reserves (Line 4)	2,731,199	277,568	3,008,767
12. Policyholder dividends/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	256,607	6,963	263,570
14. Other contract liabilities (Line 9)	12,184,030		12,184,030
15. Reinsurance in unauthorized companies (Line 24.2)			
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3)			
17. All other liabilities (balance)	(78,762,751)		(78,762,751)
18. Total liabilities excluding Separate Accounts (Line 26)	1,663,532,125	78,580,192	1,742,112,317
19. Separate Account liabilities (Line 27)	3,087,228,043		3,087,228,043
20. Total liabilities (Line 28)	4,750,760,168	78,580,192	4,829,340,360
21. Capital & surplus (Line 38)	274,277,073	XXX	274,277,073
22. Total liabilities, capital & surplus (Line 39)	5,025,037,241	78,580,192	5,103,617,433
NET CREDIT FOR CEDED REINSURANCE			
23. Contract reserves	78,295,661		
24. Claim reserves	277,568		
25. Policyholder dividends/reserves			
26. Premium and annuity considerations received in advance	6,963		
27. Liability for deposit-type contracts			
28. Other contract liabilities			
29. Reinsurance ceded assets	3,397		
30. Other ceded reinsurance recoverables			
31. Total ceded reinsurance recoverables	78,583,589		
32. Premiums and considerations	338,597		
33. Reinsurance in unauthorized companies			
34. Funds held under reinsurance treaties with unauthorized reinsurers			
35. Other ceded reinsurance payables/offsets			
36. Total ceded reinsurance payable/offsets	338,597		
37. Total net credit for ceded reinsurance	78,244,992		

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

		Direct Business Only					
		Life Contracts		4	5	6	7
States, Etc.	1 Is Insurer Licensed? (Yes or No)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit - Type Contracts
1. Alabama AL	No	18,665	4,860	5,379		28,904	
2. Alaska AK	No	11,959	600	443		13,002	
3. Arizona AZ	No	154,901	347,318	56,395		558,614	
4. Arkansas AR	No	1,147	9,350	6,464		16,961	
5. California CA	No	546,468	1,008,541	134,717		1,689,726	
6. Colorado CO	No	68,704	132,664	27,901		229,269	
7. Connecticut CT	No	1,336,234	4,621,794	250,221		6,208,249	112,537
8. Delaware DE	Yes	59,140	116,668	9,063		184,871	
9. District of Columbia DC	No	39,109	131,233	9,500		179,842	
10. Florida FL	No	1,191,794	5,463,344	696,673		7,351,811	
11. Georgia GA	No	130,898	205,534	78,448		414,880	
12. Hawaii HI	No	12,963	11,700	11,520		36,183	
13. Idaho ID	No	2,689	10,200			12,889	
14. Illinois IL	No	108,067	52,397	42,723		203,187	
15. Indiana IN	No	27,808	138,764	18,928		185,500	
16. Iowa IA	No	12,353	600	3,682		16,635	
17. Kansas KS	No	6,001	122,224	3,085		131,310	
18. Kentucky KY	No	40,598	211,643	10,616		262,857	
19. Louisiana LA	No	37,552	284,823	6,753		329,128	
20. Maine ME	No	29,980	231,687	19,435		281,102	
21. Maryland MD	No	190,101	782,062	91,889		1,064,052	
22. Massachusetts MA	No	262,941	1,449,364	116,276		1,828,581	
23. Michigan MI	No	56,613	174,021	19,280		249,914	
24. Minnesota MN	No	65,269	197,774	17,752		280,795	
25. Mississippi MS	No	6,489	4,618	1,082		12,189	
26. Missouri MO	No	25,155	4,950	11,158		41,263	
27. Montana MT	No	1,200	225	2,239		3,664	
28. Nebraska NE	No	755		2,150		2,905	
29. Nevada NV	No	64,570	119,143	38,690		222,403	
30. New Hampshire NH	No	63,960	117,397	28,808		210,165	
31. New Jersey NJ	No	2,784,936	7,022,092	590,487		10,397,515	
32. New Mexico NM	No	99,259	8,800	35,759		143,818	
33. New York NY	Yes	57,503,583	583,569,301	18,573,207		659,646,091	448,373
34. North Carolina NC	No	454,639	2,074,651	148,675		2,677,965	
35. North Dakota ND	Yes		2,650			2,650	
36. Ohio OH	No	90,115	24,213	30,318		144,646	
37. Oklahoma OK	No	11,702	10,300	5,479		27,481	
38. Oregon OR	No	20,595	104,400	13,344		138,339	
39. Pennsylvania PA	No	439,219	1,978,533	149,488		2,567,240	
40. Rhode Island RI	No	26,003	3,000	15,443		44,446	
41. South Carolina SC	No	158,717	200,106	84,341		443,164	
42. South Dakota SD	No	243	1,320	129		1,692	
43. Tennessee TN	No	63,221	324,671	21,306		409,198	
44. Texas TX	No	135,373	703,488	72,661		911,522	
45. Utah UT	No	8,291	11,600	6,324		26,215	
46. Vermont VT	No	119,341	230,938	26,452		376,731	
47. Virginia VA	No	261,531	350,211	108,473		720,215	
48. Washington WA	No	32,225	25,800	11,991		70,016	
49. West Virginia WV	No	18,498	4,000	2,961		25,459	
50. Wisconsin WI	No	31,430	142,093	4,549		178,072	
51. Wyoming WY	No	10,048		368		10,416	
52. American Samoa AS	No						
53. Guam GU	No						
54. Puerto Rico PR	No	1,251	3,800	2,097		7,148	
55. US Virgin Islands VI	No	522	2,600			3,122	
56. Northern Mariana Islands MP	No						
57. Canada CN	No	8,667	2,160	5,410		16,237	
58. Aggregate Other Alien OT	XXX	76,568	95,011	5,100		176,679	
59. Subtotal	(a) 3	66,930,060	612,851,236	21,635,632		701,416,928	560,910
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	23,785		355,557		379,342	
94. Aggregate of other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	66,953,845	612,851,236	21,991,189		701,796,270	560,910
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	66,953,845	612,851,236	21,991,189		701,796,270	560,910
98. Less Reinsurance Ceded	XXX	6,172,480	2,955	4,239,485		10,414,920	
99. Totals (All Business) less Reinsurance Ceded	XXX	60,781,365	612,848,281	(b) 17,751,704		691,381,350	560,910
DETAILS OF WRITE-INS							
5801. Alien	XXX	76,568	95,011	5,100		176,679	
5802.	XXX						
5803.	XXX						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	76,568	95,011	5,100		176,679	
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

Premiums are allocated to the states based on the location of the contractholder.

(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: Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9 and 10.

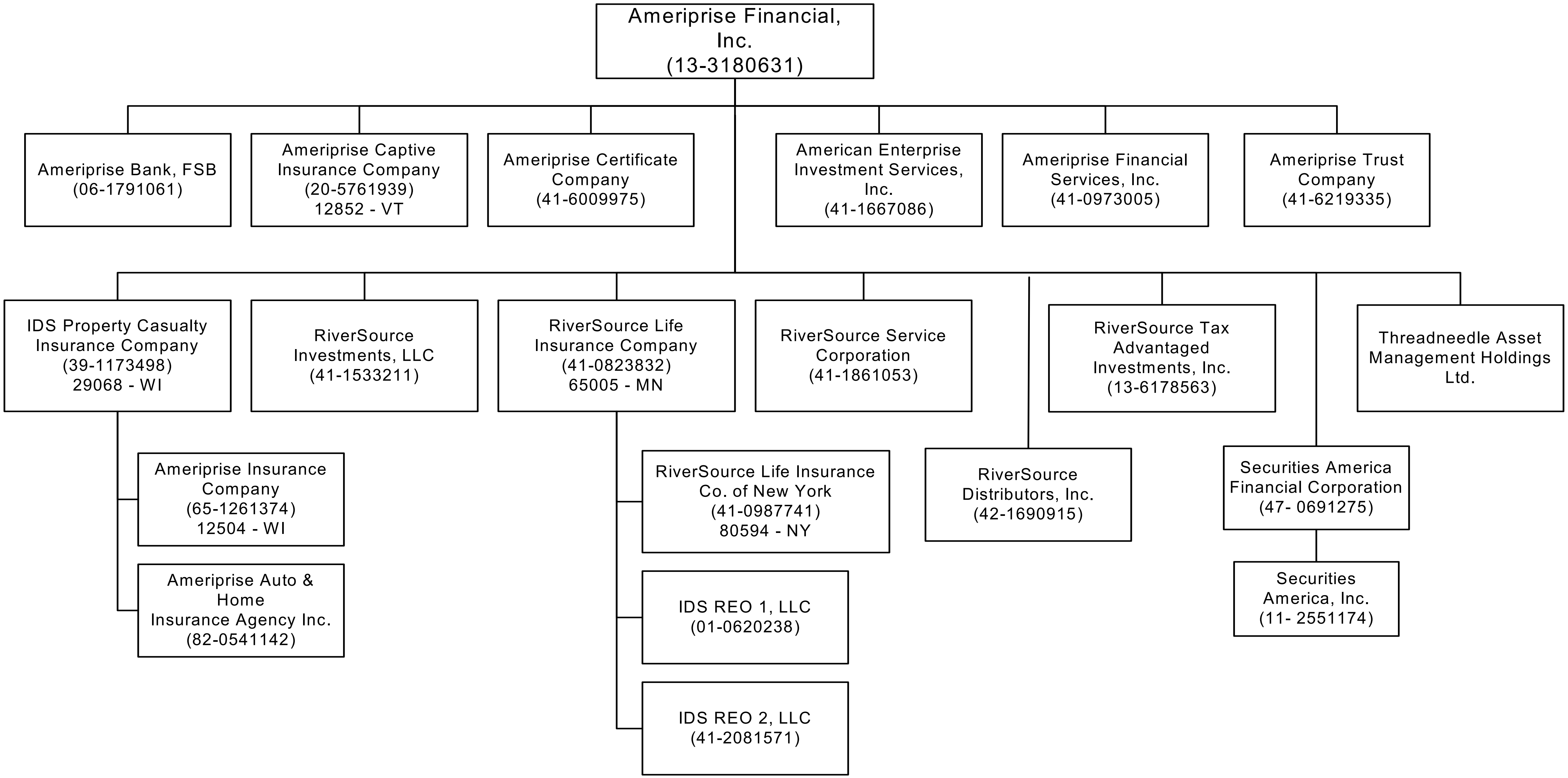
SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

	Direct Business Only					
States, Etc.	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL	18,665	4,860	3,180	2,199		28,904
2. Alaska AK	11,959	600	443			13,002
3. Arizona AZ	154,901	347,318	9,095	47,300		558,614
4. Arkansas AR	1,147	9,350	640	5,824		16,961
5. California CA	546,468	1,008,541	48,105	86,612		1,689,726
6. Colorado CO	68,704	132,664	9,022	18,879		229,269
7. Connecticut CT	1,336,234	4,621,794	140,561	109,660	112,537	6,320,786
8. Delaware DE	59,140	116,668	3,346	5,717		184,871
9. District of Columbia DC	39,109	131,233	3,471	6,029		179,842
10. Florida FL	1,191,794	5,463,344	35,658	661,015		7,351,811
11. Georgia GA	130,898	205,534	30,110	48,338		414,880
12. Hawaii HI	12,963	11,700	7,471	4,049		36,183
13. Idaho ID	2,689	10,200				12,889
14. Illinois IL	108,067	52,397	20,548	22,175		203,187
15. Indiana IN	27,808	138,764	9,126	9,802		185,500
16. Iowa IA	12,353	600	1,185	2,497		16,635
17. Kansas KS	6,001	122,224	(4,731)	7,816		131,310
18. Kentucky KY	40,598	211,643	902	9,714		262,857
19. Louisiana LA	37,552	284,823	89	6,664		329,128
20. Maine ME	29,980	231,687	2,332	17,103		281,102
21. Maryland MD	190,101	782,062	30,926	60,963		1,064,052
22. Massachusetts MA	262,941	1,449,364	41,903	74,373		1,828,581
23. Michigan MI	56,613	174,021	10,972	8,308		249,914
24. Minnesota MN	65,269	197,774	10,687	7,065		280,795
25. Mississippi MS	6,489	4,618	(318)	1,400		12,189
26. Missouri MO	25,155	4,950	1,365	9,793		41,263
27. Montana MT	1,200	225	170	2,069		3,664
28. Nebraska NE	755		2,150			2,905
29. Nevada NV	64,570	119,143	5,885	32,805		222,403
30. New Hampshire NH	63,960	117,397	9,337	19,471		210,165
31. New Jersey NJ	2,784,936	7,022,092	360,797	229,690		10,397,515
32. New Mexico NM	99,259	8,800	4,665	31,094		143,818
33. New York NY	57,503,583	583,569,301	7,360,541	11,212,666	448,373	660,094,464
34. North Carolina NC	454,639	2,074,651	40,673	108,002		2,677,965
35. North Dakota ND		2,650				2,650
36. Ohio OH	90,115	24,213	14,403	15,915		144,646
37. Oklahoma OK	11,702	10,300	4,499	980		27,481
38. Oregon OR	20,595	104,400	8,395	4,949		138,339
39. Pennsylvania PA	439,219	1,978,533	48,032	101,456		2,567,240
40. Rhode Island RI	26,003	3,000	7,321	8,122		44,446
41. South Carolina SC	158,717	200,106	2,011	82,330		443,164
42. South Dakota SD	243	1,320	129			1,692
43. Tennessee TN	63,221	324,671	(686)	21,992		409,198
44. Texas TX	135,373	703,488	31,939	40,722		911,522
45. Utah UT	8,291	11,600	1,641	4,683		26,215
46. Vermont VT	119,341	230,938	(4,939)	31,391		376,731
47. Virginia VA	261,531	350,211	22,603	85,870		720,215
48. Washington WA	32,225	25,800	6,716	5,275		70,016
49. West Virginia WV	18,498	4,000	2,176	785		25,459
50. Wisconsin WI	31,430	142,093	3,259	1,290		178,072
51. Wyoming WY	10,048		134	234		10,416
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	1,251	3,800	2,097			7,148
55. U.S. Virgin Islands VI	522	2,600				3,122
56. Northern Mariana Islands MP						
57. Canada CN	8,667	2,160	5,410			16,237
58. Aggregate Other Alien OT	76,568	95,011	166	4,934		176,679
59. Totals	66,930,060	612,851,236	8,355,612	13,280,020	560,910	701,977,838

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

PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 Federal ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	13-3180631	Ameriprise Financial Inc. (parent)	1,085,000,000	(14,658,636)							1,070,341,364	
	41-0973005	Ameriprise Financial Services, Inc.					485,957,926				485,957,926	
27928	36-2760101	AMEX Assurance Company	(4,180,214)								(4,180,214)	184,965,968
29068	39-1173498	IDS Property Casualty Insurance Co.	(180,819,786)								(180,819,786)	(184,965,968)
65005	41-0823832	RiverSource Life Insurance Company	(817,000,000)	14,658,636			(485,957,926)				(1,288,299,290)	
80594	41-0987741	RiverSource Life Insurance Co. of NY	(83,000,000)								(83,000,000)	
9999999 Control Totals									XXX			

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

APRIL FILING

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

JUNE FILING

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

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

MARCH FILING

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

APRIL FILING

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

EXPLANATIONS:

10.

11.

12.

13.

15.

17.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20.

BAR CODE:

10. 8 0 5 9 4 2 0 0 7 4 2 0 0 0 0 0 0

11. 8 0 5 9 4 2 0 0 7 3 6 0 5 9 0 0 0

12. 8 0 5 9 4 2 0 0 7 4 9 0 0 0 0 0 0

13. 8 0 5 9 4 2 0 0 7 3 7 1 0 0 0 0 0

15. 8 0 5 9 4 2 0 0 7 4 9 5 0 0 0 0 0

17. 8 0 5 9 4 2 0 0 7 3 6 5 5 9 0 0 0

20. 8 0 5 9 4 2 0 0 7 2 3 0 5 9 0 0 0

OVERFLOW PAGE FOR WRITE-INS

L002 Additional Aggregate Lines for Page 02 Line 23.
*ASSETS - Assets

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

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	Location 3	Location 4	5	6	7	8	9	10	11	12
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
0199999 - Mortgages in good standing - Farm Mortgages											XXX
697001011		Tucson	AZ		05/23/2000	8.060	1,307,768			2,400,000	05/15/2000
697001020		Mesa	AZ		06/13/2001	5.810	1,072,853			1,750,000	09/19/2001
697001031		Phoenix	AZ		02/25/2002	7.300	987,440			2,280,000	01/17/2002
697080115		Tucson	AZ		07/17/2003	5.650	1,547,913			3,300,000	06/03/2003
697080118		Tucson	AZ		07/17/2003	5.350	1,723,281			3,100,000	04/04/2003
697080141		Mesa	AZ		11/25/2003	6.220	2,125,022			4,500,000	11/25/2003
697080142		Phoenix	AZ		01/06/2004	6.270	2,506,251			6,000,000	10/23/2004
697080148		Phoenix	AZ		05/24/2004	4.600	1,892,229			5,085,000	05/04/2004
697080151		Phoenix	AZ		06/24/2004	4.390	1,293,649			2,730,000	06/15/2004
697080186		Chandler	AZ		06/05/2007	6.600	1,490,031			2,640,000	04/16/2007
697081008		Tempe	AZ		11/22/1999	5.650	2,351,064			6,100,000	06/28/1999
697081056		Tempe	AZ		08/10/2004	6.220	939,885			2,060,000	07/15/2004
697081058		Mesa	AZ		08/25/2004	5.940	1,686,764			3,200,000	08/25/2004
697081065		Mesa	AZ		02/06/2006	5.660	1,643,094			3,820,000	12/08/2006
697081070		Green Valley	AZ		05/15/2006	5.990	1,151,156			2,300,000	04/24/2006
697001033		West Sacramento	CA		09/04/2002	5.730	1,700,000			2,300,000	03/22/2002
697001037		Santa Fe Springs	CA		02/25/2003	6.300	1,999,222			3,400,000	11/25/2003
697080110		Santa Ana	CA		10/16/2003	5.940	1,333,221			2,950,000	09/17/2003
697080121		San Diego	CA		08/25/2003	5.510	2,084,584			4,300,000	07/21/2003
697080128		Chula Vista	CA		09/29/2003	5.790	1,224,831			4,750,000	08/29/2003
697080134		San Diego	CA		11/05/2003	5.860	1,288,652			3,300,000	09/30/2003
697080139		Anaheim	CA		12/15/2003	6.160	1,943,303			3,920,000	11/21/2003
697080143		Escondido	CA		12/15/2003	4.720	3,366,333			5,400,000	11/20/2003
697080176		Santa Fe Springs	CA		04/13/2006	5.490	1,431,732			3,400,000	03/08/2006
697081044		San Diego	CA		03/06/2003	5.970	1,631,964			3,200,000	01/31/2003
697081048		Sherman Oaks	CA		03/27/2003	5.900	1,215,775			3,100,000	03/10/2003
697081061		Lancaster	CA		08/29/2005	5.260	1,644,342			4,920,000	08/29/2005
697081069		El Centro	CA		04/26/2006	5.790	1,164,505			2,120,000	03/02/2006
697000086		Englewood	CO		04/03/1996	5.500	791,714			1,390,000	01/15/1996
697000103		Fort Collins	CO		01/08/1998	7.590	13,027			1,650,000	10/15/1998
697000107		Grand Junction	CO		03/11/1998	7.150	1,406,690			4,970,000	02/10/1998
697001024		Arvada	CO		04/25/2001	7.670	1,863,178			3,900,000	03/20/2001
697080090		Broomfield	CO		04/17/1997	5.870	2,973,176			4,100,000	05/01/1997
697080191		Broomfield	CO		06/21/2007	6.068	982,733			2,100,000	05/21/2007
697000130		Tolland	CT		10/09/2003	5.480	2,007,901			5,125,000	07/29/2003
697080153		Westport	CT		06/14/2004	5.980	1,532,695			3,200,000	05/01/2004
697080157		Waterford	CT		10/26/2004	5.580	1,946,417			3,550,000	10/05/2004
697080189		Westport	CT		12/13/2006	5.760	1,728,821			4,300,000	11/15/2006
697080154		Washington	DC		08/11/2004	6.270	855,066			1,565,000	05/21/2004
697001010		Newark	DE		01/20/2000	7.720	1,116,081			1,900,000	11/02/2000
794001054		New Castle	DE		12/14/1993	7.380	418,695			891,000	03/04/1993
697000167		Jensen Beach	FL		06/13/2005	5.650	2,667,873			4,200,000	04/13/2005
697080183		Doral	FL		09/18/2006	6.200	2,326,551			3,650,000	07/21/2006
697000075		Atlanta	GA		02/11/1993	6.940	719,215			2,230,000	12/01/1993
697001038		Atlanta	GA		12/19/2002	6.030	765,130			1,490,000	11/26/2002
697001039		Atlanta	GA		12/19/2002	6.030	535,590			1,250,000	11/26/2002
697001040		Tucker	GA		12/19/2002	5.850	781,648			1,575,000	11/22/2002
697001051		Tucker	GA		10/23/2003	4.570	1,033,238			4,000,000	07/30/2003
697080179		Stockbridge	GA		07/27/2006	6.380	1,448,324			2,600,000	04/25/2006
697080182		Atlanta	GA		06/28/2006	6.390	1,268,663			3,600,000	06/05/2006
697001054		Boise	ID		08/16/2004	5.990	1,269,745			2,332,500	06/08/2004
697000125		Wooddale	IL		10/21/2003	5.420	1,804,660			2,750,000	08/08/2003
697000126		Lake Bluff	IL		10/20/2003	5.420	1,439,159			2,200,000	08/08/2003
697000135		Addison	IL		12/11/2003	5.960	1,635,704			4,300,000	12/04/2003
697000136		Carol Stream	IL		11/21/2003	5.960	1,220,246			3,570,000	11/19/2003
697000137		South Elgin	IL		12/11/2003	6.000	2,381,197			5,500,000	10/14/2003
697000144		Bolingbrook	IL		12/16/2003	5.860	1,237,691			3,250,000	12/02/2003
697000156		Naperville	IL		10/19/2004	5.850	902,118			2,200,000	09/15/2004
697000162		Lombard	IL		03/03/2005	5.270	2,078,394			4,360,000	01/10/2005
697000163		Naperville	IL		04/27/2005	5.590	924,435			1,600,000	03/09/2005

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
		3	4								
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
697080147		Chicago	IL		03/04/2004	5.980	2,347,614			4,900,000	01/30/2004
697000098		Indianapolis	IN		11/04/1997	5.910	2,350,000			3,470,000	08/01/1997
697001015		Bluffton	IN		09/06/2000	8.130	1,148,833			2,250,000	08/14/2000
697081066		Merrillville	IN		03/28/2006	5.700	2,130,434			3,350,000	01/10/2006
794001062		Merrillville	IN		12/16/1993	5.750	192,596			602,948	10/26/1993
697000087		Bonner Springs	KS		03/17/1997	7.875	562,552			2,200,000	01/01/1997
697000113		Louisville	KY		08/04/2003	5.870	2,532,578			3,900,000	05/13/2003
697001023		Louisville	KY		05/03/2001	7.760	1,234,959			2,250,000	03/29/2001
697081064		Hebron	KY		12/20/2005	5.240	1,297,210			1,860,000	11/23/2005
697000131		Watertown	MA		09/17/2003	5.230	1,637,252			2,600,000	08/15/2003
697080174		Duxbury	MA		04/26/2006	5.510	2,445,905			4,900,000	02/25/2006
697080175		Ashland	MA		04/26/2006	5.510	2,152,396			4,400,000	02/14/2006
697080184		Beverly	MA		08/30/2006	6.290	2,397,390			4,380,000	07/19/2006
697000061		Glen Burnie	MD		10/17/1991	7.070	797,613			1,705,000	05/01/1991
697001028		Temple Hills	MD		09/18/2001	7.730	1,792,547			3,500,000	08/29/2001
697080178		Columbia	MD		05/02/2006	5.780	2,138,412			4,400,000	04/06/2006
697081052		Camp Springs	MD		04/14/2004	5.990	1,127,777			2,300,000	01/07/2004
697000109		Sterling Heights	MI		04/13/1993	5.820	2,341,546			4,300,000	01/01/1993
697000112		Southfield	MI		10/06/1993	5.790	3,868,535			5,750,000	05/05/1993
697001003		Troy	MI		08/12/1999	7.250	1,043,414			2,200,000	05/19/1999
794081042		Livonia	MI		12/15/1993	5.170	540,851			765,482	07/28/1993
797002004		Hillsdale	MI		12/15/1992	5.700	611,127			1,474,859	09/01/1992
797002010		Ann Arbor	MI		09/08/1993	6.900	1,192,643			2,174,560	10/13/1993
697000033		Roseville	MN		09/14/1989	7.300	242,141			2,440,000	01/01/1989
697000053		So St Paul	MN		03/13/1991	5.550	824,077			1,575,000	12/01/1991
697000074		Burnsville	MN		12/22/1992	6.000	802,038			2,700,000	10/01/1992
697000146		Rogers	MN		03/23/2004	6.200	1,836,569			4,045,000	03/01/2004
697001012		Woodbury	MN		11/08/2000	7.850	1,049,327			1,800,000	08/01/2000
697001022		Golden Valley	MN		02/16/2001	7.770	957,316			1,765,000	12/15/2001
697001035		Eden Prairie	MN		12/17/2002	6.300	1,153,378			2,250,000	10/10/2002
697001036		Charlotte	NC		10/17/2002	6.300	1,530,540			2,600,000	09/24/2002
697080166		Durham	NC		05/12/2005	5.760	1,299,675			2,750,000	03/12/2005
697080177		Monroe	NC		04/07/2006	5.810	956,060			3,110,000	02/23/2006
697080181		Fayetteville	NC		07/27/2006	6.360	1,675,988			3,025,000	06/21/2006
697080185		Charlotte	NC		08/01/2006	6.200	1,611,596			4,225,000	06/28/2006
697080188		Raleigh	NC		12/12/2006	6.020	1,073,209			3,275,000	11/13/2006
794001055		Grand Forks	ND		08/17/1994	7.700	511,295			836,697	07/12/1994
697001006		Omaha	NE		10/21/1999	7.700	954,903			1,750,000	09/03/1999
697001017		Omaha	NE		09/28/2000	7.920	1,549,179			2,700,000	04/14/2000
697081049		Hudson	NH		06/12/2003	5.750	1,601,843			3,100,000	04/15/2003
794001083		Keene	NH		04/28/1994	7.200	1,795,938			3,734,880	03/24/1994
697000072		Wall Township	NJ		11/05/1992	5.750	1,598,330			2,765,000	09/01/1992
697000108		West Orange	NJ		02/16/1994	6.200	1,867,583			4,080,000	12/10/1994
697000158		Egg Harbor	NJ		12/15/2004	5.580	2,649,960			4,300,000	11/05/2004
697001034		Cresskill	NJ		11/05/2002	6.740	1,635,370			3,800,000	07/24/2002
697080140		Clifton	NJ		02/23/2004	6.100	2,498,057			5,400,000	10/30/2004
697080170		South Brunswick	NJ		08/25/2005	5.570	1,615,800			2,450,000	05/20/2005
697080192		Clifton	NJ		10/29/2007	6.290	898,758			1,350,000	09/10/2007
697081068		Avenel	NJ		04/26/2006	5.800	1,680,238			2,600,000	02/27/2006
697000124		Albuquerque	NM		08/27/2003	4.120	1,161,752			2,800,000	08/01/2003
697001046		Santa Fe	NM		05/08/2003	5.650	1,018,914			3,000,000	03/18/2003
697001047		Albuequerque	NM		05/15/2003	5.650	1,386,899			5,100,000	03/14/2003
697000096		Rochester	NY		09/02/1997	8.375	1,083,373			4,200,000	07/02/1997
697080149		Buffalo	NY		06/15/2004	5.300	1,848,465			3,150,000	06/15/2004
697080152		Lancaster	NY		07/13/2004	5.480	2,275,248			9,960,000	03/28/2004
697080159		Mason	OH		12/14/2004	5.730	889,549			1,950,000	11/19/2004
697081062		Woodlawn	OH		09/13/2005	5.310	1,403,220			2,000,000	07/26/2005
697081063		Woodlawn	OH		09/13/2005	5.310	1,777,412			2,550,000	07/25/2005
697001032		Bend	OR		03/21/2002	7.420	1,015,705			2,700,000	02/15/2002
697001002		Bethlehem	PA		06/28/1999	7.380	963,137			2,170,000	03/26/1999
697080114		South Park	PA		08/06/2003	5.490	1,949,356			3,675,000	05/21/2003

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Value of Land and Buildings	Date of Last Appraisal or Valuation
697081025		Plymouth Meeting	PA		05/03/2001	6.020	1,875,833			3,350,000	03/08/2001
794001058		Warwick	RI		10/28/1993	6.040	568,823			1,269,830	05/26/1993
697080116		Columbia	SC		07/10/2003	4.410	851,145			1,580,000	12/23/2003
697080164		Columbia	SC		06/21/2005	5.720	1,603,375			2,700,000	04/06/2005
697080168		Elgin	SC		06/23/2005	5.840	802,544			1,350,000	06/08/2005
697081055		Columbia	SC		08/26/2004	6.110	1,945,400			2,800,000	07/16/2004
697000082		Clinton	TN		03/05/1996	5.670	3,852,858			6,950,000	11/17/1996
697080173		Knoxville	TN		01/26/2006	5.690	1,706,530			3,000,000	12/21/2006
697080180		Brentwood	TN		08/14/2006	6.330	1,499,789			2,800,000	07/05/2006
697001030		Houston	TX		01/07/2002	7.290	1,495,935			2,800,000	11/29/2002
697080171		Carrollton	TX		12/01/2005	5.440	1,632,415			2,425,000	08/01/2005
697080172		Dallas	TX		06/29/2006	5.480	2,489,258			3,825,000	08/25/2006
697080089		Newport News	VA		03/17/1997	5.878	2,367,612			4,100,000	01/03/1997
697080119		Williamsburg	VA		10/16/2003	6.300	2,650,932			5,300,000	08/25/2003
697080150		Vinton	VA		06/23/2004	5.430	1,343,992			2,550,000	05/06/2004
697080160		Williamsburg	VA		11/17/2004	5.500	2,298,227			5,500,000	09/13/2004
697080187		Virginia Beach	VA		11/16/2006	6.010	1,163,505			2,400,000	10/02/2006
697081053		Chesapeake	VA		05/19/2004	4.810	562,452			1,100,000	04/05/2004
697081060		Richmond	VA		05/09/2005	5.420	1,210,577			2,065,000	05/09/2005
794001052		Herndon	VA		12/15/1993	7.140	1,020,761			2,423,928	02/27/1993
697080145		Spokane	WA		12/15/2003	5.940	1,858,444			3,700,000	08/06/2003
697080165		Seattle	WA		03/29/2005	5.420	2,364,636			3,700,000	03/10/2005
697080190		Vancouver	WA		06/26/2007	5.980	1,483,566			3,500,000	05/03/2007
697081057		Bellevue	WA		09/22/2004	5.670	1,686,570			3,600,000	08/03/2004
697000057		New Richmond	WI		10/07/1991	8.750	424,968			1,715,000	07/01/1991
697000127		Wauwatosa, Grmtwn, Men FL	WI		10/08/2003	4.330	2,062,764			4,150,000	08/15/2003
697000132		Somers	WI		08/16/2004	6.430	1,799,006			3,460,000	08/13/2004
697000155		Wauwatosa	WI		12/09/2004	5.140	2,365,528			3,950,000	10/12/2004
794001012		Charleston	WV		03/09/1993	6.980	332,226			764,706	12/05/1993
0599999 - Mortgages in good standing - Commercial Mortgages - All Other							227,668,694			469,766,390	XXX
0899999 - Total - Mortgages in Good Standing							227,668,694			469,766,390	XXX
9999999 Totals							227,668,694			469,766,390	XXX

General Interrogatory:

1. Mortgages in good standing $ ______ unpaid taxes $ 1,095,888 interest due and unpaid.
2. Restructured mortgages $ ______ unpaid taxes $ ______ interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ______ unpaid taxes $ ______ interest due and unpaid.
4. Mortgages in process of foreclosure $ ______ unpaid taxes $ ______ interest due and unpaid.

SCHEDULE B - PART 2

Showing ALL Mortgage Loans SOLD, Transferred or Paid in Full During the Year

1	Location		4	5	6	7	8	9	10	11	12	13
	2	3										
Loan Number	City	State	Loan Type	Date Acquired	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book Value/Recorded Investment Excluding Accrued Interest at Disposition	Consideration Received	Foreign Exchange Profit (Loss)on Sale	Realized Profit (Loss) on Sale	Total Profit (Loss) on Sale
697000133	Atherton	CA		02/11/2003	2,842,846			2,795,115	2,795,115			
697000120	Santa Ana	CA		09/12/2000	2,948,961			2,792,490	2,792,490			
697001043	SANTA ANA	CA		07/25/2000	1,855,740			1,844,912	1,844,912			
697000094	Aurora	CO		11/18/1993	2,072,311			2,022,204	2,022,204			
697000101	Boulder	CO		08/15/1997	1,058,778			1,017,334	1,017,334			
697000095	Colorado Springs	CO		05/01/1997	2,076,347			2,043,163	2,043,163			
697000091	Wheat Ridge	CO		10/18/2005	1,918,258			1,878,633	1,878,633			
697000169	SCHILLER PARK, IL	IL		09/07/2000	2,287,464			2,236,698	2,236,698			
697001013	Louisville	KY		07/01/1993	1,204,184			1,165,055	1,165,055			
697001009	Pikesville	MD		10/05/1999	1,110,044			1,094,096	1,094,096			
797002011	Howell	MI		08/19/1993	1,490,853			1,446,998	1,446,998			
697001007	Pittsfield Twp	MI		10/07/2003	1,761,148			1,738,619	1,738,619			
797002009	Tecumseh	MI		10/07/2003	707,871			687,049	687,049			
697001016	DURHAM	NC		11/17/2003	673,320			650,824	650,824			
697000122	Raleigh	NC		07/09/1997	976,624			961,397	961,397			
697000123	Raleigh	NC		12/16/1997	977,212			962,025	962,025			
697000093	Las Vegas	NV		01/04/2000	2,422,700			2,370,140	2,370,140			
697001014	SAN ANTONIO	TX		06/18/1997	923,175			911,102	911,102			
794001060	CHESAPEAKE	VA		08/08/2003	425,806			421,135	421,135			
0199999 - Mortgages closed by repayment					29,733,643			29,038,988	29,038,988			
9999999 Totals					29,733,643			29,038,988	29,038,988			

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	13	14	15	16	17	18	19
			4	5														
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Additional Investment During Year Actual Cost	Fair Value	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Investment Income	Commitment for Additional Investment	Percentage use of Ownership
3999999 - Total Unaffiliated																		XXX
4099999 - Total Affiliated																		XXX
4199999 Totals																		XXX

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	14	15
		3	4											
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration Received	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
743917-AG-1	PRUDENTIAL INSURANCE COMPANY O 7.650		NJ	Maturity	11/20/1997	1,003,858	(3,858)		1,000,000	1,000,000				38,250
2199999 - Surplus Debentures, etc. - Unaffiliated						1,003,858	(3,858)		1,000,000	1,000,000				38,250
3999999 – Unaffiliated Totals						1,003,858	(3,858)		1,000,000	1,000,000				38,250
4099999 – Affiliated Totals														
4199999 Totals						1,003,858	(3,858)		1,000,000	1,000,000				38,250

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	*	Foreign	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
3133X9-YQ-7	FEDERAL HOME LOAN BANK			2	1FE	11,432,008	98.7650	11,245,521	11,386,199	11,425,663		(2,653)			4.890	4.865	MON	9,280	556,785	12/20/2004	12/23/2016
3133XC-WF-6	FEDERAL HOME LOAN BANK 9C-2012			2	1FE	2,332,654	100.0090	2,321,618	2,321,409	2,329,583		(1,411)			5.000	4.903	MON	2,902	116,070	08/17/2005	08/22/2012
912810-DW-5	US TREASURY BOND	SD			1	300,781	122.9690	307,422	250,000	283,736		(3,139)			7.250	5.238	MN	2,340	18,125	10/23/2001	05/15/2016
912810-EC-8	US TREASURY				1	134,688	140.6330	175,791	125,000	131,423		(344)			8.875	8.163	FA	4,190	11,094	08/20/1991	02/15/2019
912828-CJ-7	US TREASURY NOTE				1	1,051,797	106.3360	1,063,359	1,000,000	1,037,686		(5,085)			4.750	4.072	MN	6,133	47,500	02/07/2005	05/15/2014
0199999 - Total Bonds - U.S. Government - Issuer Obligations						15,251,928	XXX	15,113,711	15,082,608	15,208,091		(12,632)			XXX	XXX	XXX	24,845	749,574	XXX	XXX
36202K-DK-8	GINNIE MAEII ARM 8206			2	1	107,055	101.3900	110,706	109,188	107,907		418			6.375	6.699	MON	580	6,597	12/14/1988	03/20/2017
36202K-EN-1	GINNIE MAEII ARM 8241			2	1	41,443	100.5070	43,773	43,552	42,003		96			5.625	6.985	MON	204	2,495	01/06/1989	07/20/2017
36202K-EZ-4	GINNIE MAEII ARM 8252			2	1	378,760	100.5630	384,746	382,593	379,862		(28)			5.625	5.817	MON	1,793	21,919	02/10/1989	08/20/2017
36202K-FB-6	GINNIE MAEII ARM 8262			2	1	173,022	100.5070	182,079	181,160	174,749		310			5.625	7.156	MON	849	10,379	01/06/1989	09/20/2017
36202K-FP-5	GINNIE MAEII ARM 8274			2	1	174,118	101.1420	177,602	175,596	174,631		203			6.125	6.257	MON	896	10,609	11/16/1988	10/20/2017
36202K-GA-7	GINNIE MAEII ARM 8293			2	1	102,745	101.1460	105,430	104,235	103,112		(218)			6.125	6.465	MON	532	6,298	11/16/1988	12/20/2017
36202K-JW-6	GINNIE MAEII ARM 8377			2	1	52,730	100.5720	56,359	56,038	53,653		78			5.625	7.051	MON	263	3,210	08/31/1988	07/20/2018
36202K-KA-2	GINNIE MAEII ARM 8389			2	1	34,609	100.5720	36,470	36,262	35,078		154			5.625	6.679	MON	170	2,078	08/31/1988	08/20/2018
36217C-X5-0	GOVERNMENT NATIONAL MORTGAGE A 189800			2	1	18,447	115.3640	19,864	17,218	18,103		(54)			10.000	7.985	MON	143	1,722	03/17/1992	04/15/2017
362181-UN-7	GOVERNMENT NATIONAL MORTGAGE A 238289			2	1	12,703	109.4090	14,084	12,872	12,731		3			9.500	9.989	MON	102	1,223	10/17/1989	06/15/2018
362200-ME-4	GOVERNMENT NATIONAL MORTGAGE A 292957			2	1	5,367	109.7860	5,956	5,425	5,371					9.500	10.014	MON	43	515	10/26/1990	11/15/2020
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						1,100,999	XXX	1,137,069	1,124,139	1,107,200		962			XXX	XXX	XXX	5,575	67,045	XXX	XXX
0399999 - Total - U.S. Government Bonds						16,352,927	XXX	16,250,780	16,206,747	16,315,291		(11,670)			XXX	XXX	XXX	30,420	816,619	XXX	XXX
977100-AA-4	WISCONSIN STATE OF FSA				1FE	1,993,160	100.6670	2,013,340	2,000,000	1,995,669		696			4.800	4.847	MN	16,000	96,000	12/10/2003	05/01/2013
038461-AB-5	EGYPT REPUBLIC 144A		F		3FE	72,150	110.1250	66,075	60,000	65,975		(1,493)			8.750	5.600	JJ	2,479	5,250	06/04/2003	07/11/2011
105756-AR-1	BRAZIL - FEDERATIVE REPUBLIC O		F		3FE	106,288	127.5000	132,600	104,000	106,152		(10)			8.875	8.636	AO	1,949	9,230	02/23/2005	04/15/2024
105756-AT-7	BRAZIL - FEDERATIVE REPUBLIC O		F		3FE	245,000	123.0000	307,500	250,000	247,124		537			11.000	11.364	JJ	12,986	27,500	05/19/2003	01/11/2012
105756-AU-4	BRAZIL - FEDERATIVE REPUBLIC O		F		3FE	303,000	101.0000	303,000	300,000	300,160		(772)			11.500	11.215	MS	10,446	34,500	05/20/2003	03/12/2008
105756-BE-9	BRAZIL - FEDERATIVE REPUBLIC O		F		3FE	98,278	123.7500	117,563	95,000	97,923		(97)			8.875	8.457	AO	1,803	8,431	02/23/2005	10/14/2019
105756-BH-2	BRAZIL - FEDERATIVE REPUBLIC O		F	2	3FE	593,358	111.9000	655,734	586,000	591,513		(775)			8.000	7.786	JJ	21,617	46,880	08/01/2005	01/15/2018
168863-AS-7	CHILE REPUBLIC OF		F		1FE	149,114	104.3120	146,037	140,000	145,277		(910)			5.500	4.652	JJ	3,551	7,700	05/28/2003	01/15/2013
195325-AY-1	COLOMBIA REPUBLIC OF		F		3FE	597,028	116.2500	627,750	540,000	571,788		(6,380)			10.000	8.260	JJ	23,700	54,000	06/20/2003	01/23/2012
221597-AH-0	COSTA RICA REPUBLIC OF 144		F		3FE	101,175	108.0000	102,600	95,000	98,386		(693)			8.110	7.089	FA	3,210	7,705	06/02/2003	02/01/2012
715638-AN-2	PERU - THE REPUBLIC OF		F		3FE	593,769	124.4000	646,880	520,000	572,547		(5,330)			9.875	7.982	FA	20,683	51,350	06/25/2003	02/06/2015
718286-AK-3	PHILIPPINES REPUBLIC OF 9.875		F		3FE	346,500	131.0000	393,000	300,000	338,297		(2,084)			9.875	8.103	JJ	13,660	29,625	06/19/2003	01/15/2019
78307A-CZ-4	RUSSIAN FEDERATION - THE		F	2	2FE	582,748	113.7500	675,675	594,000	617,137		(1,783)			7.500	6.899	MS	11,261	37,125	05/04/2005	03/31/2030
836205-AG-9	SOUTH AFRICA REPUBLIC OF		F		2FE	201,025	108.2500	184,025	170,000	186,696		(3,403)			7.375	4.827	AO	2,299	12,538	05/28/2003	04/25/2012
903724-AA-0	UKRAINE GOVT		F		3FE	456,900	105.7500	475,875	450,000	454,382		(635)			7.650	7.429	JD	1,913	34,425	06/19/2003	06/11/2013
1199999 - Total Bonds - States, Territories and Possessions - Issuer Obligations						6,439,493	XXX	6,847,654	6,204,000	6,389,026		(23,132)			XXX	XXX	XXX	147,557	462,259	XXX	XXX
1799999 - Total - States, Territories and Possessions						6,439,493	XXX	6,847,654	6,204,000	6,389,026		(23,132)			XXX	XXX	XXX	147,557	462,259	XXX	XXX
64966C-KH-3	NEW YORK CITY GO - LT 2003				1FE	1,001,720	98.3290	983,290	1,000,000	1,001,099		(145)			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	XXX	983,290	1,000,000	1,001,099		(145)			XXX	XXX	XXX	3,667	44,000	XXX	XXX
2499999 - Total - Political Subdivisions Bonds						1,001,720	XXX	983,290	1,000,000	1,001,099		(145)			XXX	XXX	XXX	3,667	44,000	XXX	XXX
3128X2-K4-6	FREDDIE MAC			1	1FE	14,948,655	100.0930	15,013,905	15,000,000	14,958,236		2,691			5.200	5.233	MS	251,333	780,000	03/02/2004	03/05/2019
31359M-SY-0	FANNIE MAE				1FE	3,997,400	99.9120	3,996,480	4,000,000	3,999,637		526			4.000	4.014	MS	52,889	160,000	08/12/2003	09/02/2008
646139-D8-5	NEW JERSEY STATE TRNPK AUTH				1FE	4,000,000	96.5210	3,860,840	4,000,000	4,000,000					4.252	4.252	JJ	85,040	170,080	07/27/2005	01/01/2016
2599999 - Total Bonds - Special Revenue - Issuer Obligations						22,946,055	XXX	22,871,225	23,000,000	22,957,873		3,217			XXX	XXX	XXX	389,262	1,110,080	XXX	XXX
31283G-JJ-7	FREDDIE MAC GOLD G00265			2	1	45,910	103.0230	51,349	49,842	47,308		221			6.500	9.047	MON	270	3,240	09/12/1994	06/01/2014
31283G-WK-9	FREDDIE MAC GOLD G00650			2	1	165,292	107.0990	175,951	164,288	165,197		(9)			7.500	7.209	MON	1,027	12,321	02/03/1997	12/01/2025
31283H-J8-9	FREDDIE MAC GOLD G01187			2	1	527,967	103.6290	551,091	531,793	528,059		8			6.500	6.824	MON	2,881	34,566	05/01/2001	09/01/2030
31287Y-WP-5	FREDDIE MAC GOLD C71554			2	1	1,805,079	101.8320	1,776,264	1,744,301	1,802,923		(242)			6.000	4.627	MON	8,722	104,658	11/07/2002	09/01/2032
31288F-YP-3	FREDDIE MAC GOLD C77018			2	1	6,378,174	99.9710	6,230,802	6,232,585	6,370,184		(1,789)			5.500	5.067	MON	28,566	342,792	04/01/2003	03/01/2033
3128CU-G7-5	FREDDIE MAC GOLD G30222			2	1	2,698,615	102.0890	2,687,389	2,632,394	2,693,841		(1,157)			6.000	4.959	MON	13,162	157,944	11/04/2002	01/01/2023
31290K-4Y-2	FREDDIE MAC 555339			2	1	233	104.6020	246	235	233					9.000	9.180	MON	2	21	09/19/1997	09/01/2011
31290K-5A-3	FREDDIE MAC 555341			2	1	10,170	106.8240	10,836	10,144	10,152		(3)			10.000	9.596	MON	85	1,014	09/19/1997	06/01/2019
31292G-5P-7	FREDDIE MAC GOLD C00854			2	1	116	106.0370	123	116	116					7.500	7.141	MON	1	9	06/22/1999	07/01/2029
31292G-EU-6	FREDDIE MAC GOLD C00147			2	1	19,594	107.6250	20,046	18,626	19,481		(17)			8.500	6.499	MON	132	1,583	07/07/1992	06/01/2022

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	*	Foreign	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
31292G-SM-9	FREDDIE MAC GOLD C00524			2	1	51,274	107.0730	54,121	50,546	51,229		(5)			7.500	6.779	MON	316	3,791	07/14/1997	06/01/2027
31292G-ST-4	FREDDIE MAC GOLD C00530			2	1	121,160	107.0730	127,910	119,460	121,058		(12)			7.500	6.787	MON	747	8,960	07/15/1997	07/01/2027
31292G-T6-3	FREDDIE MAC GOLD C00573			2	1	138,677	103.8310	145,721	140,345	138,739		10			6.500	6.990	MON	760	9,122	12/18/1997	12/01/2027
31292H-Q4-9	FREDDIE MAC GOLD C01375			2	1	1,557,500	103.3830	1,552,693	1,501,883	1,555,527		(91)			6.500	4.687	MON	8,135	97,623	11/04/2002	07/01/2032
31293D-3J-9	FREDDIE MAC GOLD C18001			2	1	332,811	102.1970	346,021	338,583	333,103		41			6.000	6.610	MON	1,693	20,315	11/16/1998	11/01/2028
31293V-H5-4	FREDDIE MAC GOLD C30252			2	1	18,293	105.1240	19,492	18,542	18,301		1			7.000	7.775	MON	108	1,298	07/07/1999	08/01/2029
31294C-TF-0	FREDDIE MAC GOLD C35950			2	1	201,151	106.9780	219,023	204,736	201,270		6			7.500	8.465	MON	1,280	15,355	02/03/2000	01/01/2030
31294J-HE-1	FREDDIE MAC GOLD E00229			2	1	2,794	100.7940	2,665	2,644	2,652		(21)			7.000	5.019	MON	15	185	07/19/1993	07/01/2008
31294J-PT-9	FREDDIE MAC GOLD E00434			2	1	38,073	103.1020	39,753	38,557	38,276		36			7.000	7.474	MON	225	2,699	06/06/1996	05/01/2011
31295V-UB-4	FREDDIE MAC GOLD A00578			2	1	16,083	107.6490	16,489	15,318	15,982		(16)			9.000	7.098	MON	115	1,379	01/21/1992	10/01/2020
31335H-RM-7	FREDDIE MAC GOLD C90492			2	1	946,566	102.2000	983,525	962,354	947,583		222			6.000	6.712	MON	4,812	57,741	12/07/2001	11/01/2021
313401-FJ-5	FREDDIE MAC 160056			2	1	148	101.4050	151	149	147					9.250	9.130	MON	1	14	04/21/1999	09/01/2008
31346L-SZ-5	FREDDIE MAC ARM 605036			2	1	95,369	101.3920	96,832	95,503	95,207		(53)			6.880	6.803	MON	548	6,731	02/28/1989	12/01/2018
31348S-GY-4	FREDDIE MAC ARM 785615			2	1	19,345	100.5790	19,571	19,458	19,330		(2)			7.070	7.146	MON	115	1,377	07/15/1996	07/01/2026
31360B-JQ-8	FANNIE MAE 1171			2	1	1,340	101.5400	1,394	1,373	1,361		3			7.750	8.464	MON	9	106	03/17/1987	05/01/2009
313614-VA-4	FANNIE MAE 50109			2	1	25,886	114.8080	29,767	25,928	25,864		(4)			10.000	10.008	MON	216	2,593	06/16/1988	08/01/2018
313614-W3-9	FANNIE MAE 50166			2	1	38,079	114.8080	45,466	39,602	38,264		29			10.000	11.508	MON	330	3,960	03/22/1989	01/01/2019
313614-XS-3	FANNIE MAE 50189			2	1	16,805	115.1850	19,202	16,670	16,772		(5)			10.000	9.569	MON	139	1,667	06/08/1989	05/01/2019
31361W-AT-4	FANNIE MAE 43218			2	1	27,657	107.9850	29,057	26,909	27,391		(40)			9.000	8.223	MON	202	2,422	02/24/1987	03/01/2017
31365C-4G-9	FANNIE MAE 124223			2	1	56,878	106.7390	61,643	57,751	56,939		8			8.000	8.526	MON	385	4,620	03/03/1992	02/01/2022
31365D-TD-7	FANNIE MAE 124848			2	1	170	100.1940	171	171	170					8.000	8.017	MON	1	14	02/14/1995	05/01/2008
31365D-XC-4	FANNIE MAE 124975			2	1	1,046	100.1630	1,092	1,090	1,079		6			7.500	9.183	MON	7	82	12/22/1994	08/01/2008
31368H-E5-8	FANNIE MAE 190156			2	1	102,053	102.1410	104,373	102,185	101,924		(15)			6.000	6.007	MON	511	6,131	10/12/1993	11/01/2013
31368V-NW-8	FANNIE MAE 201205			2	1	692	100.1210	691	690	690		2			7.000	6.806	MON	4	48	03/21/1994	01/01/2008
31369E-NR-6	FANNIE MAE 208400			2	1	3,161	100.7770	3,078	3,055	3,048		(18)			7.000	5.771	MON	18	214	04/21/1993	04/01/2008
31371F-GU-0	FANNIE MAE 250511			2	1	75,172	103.8960	80,394	77,379	75,318		21			6.500	7.430	MON	419	5,029	12/03/1996	03/01/2026
31371F-SJ-2	FANNIE MAE 250821			2	1	66,087	107.0100	70,898	66,253	66,077		(1)			7.500	7.514	MON	414	4,969	01/21/1997	02/01/2027
31371G-Z9-4	FANNIE MAE 251968			2	1	77,985	105.4610	82,554	78,279	77,981					7.000	7.064	MON	457	5,479	06/01/1999	09/01/2028
31371H-DU-9	FANNIE MAE 252215			2	1	475,487	102.3350	494,870	483,580	475,867		54			6.000	6.483	MON	2,418	29,015	10/26/1998	11/01/2028
31371J-BD-5	FANNIE MAE 253036			2	1	154,651	105.4690	168,893	160,136	154,830		16			7.000	8.638	MON	934	11,209	04/18/2000	02/01/2030
31371K-2W-0	FANNIE MAE 254689			2	1	2,455,059	102.0300	2,395,958	2,348,285	2,446,522		(2,130)			6.000	4.370	MON	11,741	140,897	03/03/2003	03/01/2023
31371K-WD-9	FANNIE MAE 254544			2	1	3,359,831	102.1390	3,358,239	3,287,908	3,353,960		(1,378)			6.000	5.045	MON	16,440	197,274	10/18/2002	11/01/2022
31373U-M4-6	FANNIE MAE 303779			2	1	104,862	101.6080	108,667	106,947	105,790		158			6.000	6.618	MON	535	6,417	10/02/1997	03/01/2011
31374F-YK-9	FANNIE MAE 313114			2	1	251,005	105.2220	268,827	255,485	251,215		30			7.000	7.615	MON	1,490	17,884	11/07/1996	10/01/2026
31375Q-G3-2	FANNIE MAE 341418			2	1	26,583	102.8980	27,614	26,836	26,649		13			6.500	6.811	MON	145	1,744	08/07/1997	05/01/2011
31377B-XH-3	FANNIE MAE 372480			2	1	29,956	105.1920	32,295	30,701	29,989		4			7.000	8.076	MON	179	2,149	01/21/1997	02/01/2027
31377T-SG-2	FANNIE MAE 386719			2	1	4,856,919	101.8320	4,811,515	4,724,952	4,800,336		(14,227)			5.259	4.535	MON	20,707	243,819	12/23/2003	12/01/2013
31378V-FR-6	FANNIE MAE 409776			2	1	12,824	103.8310	13,507	13,008	12,830					6.500	7.233	MON	70	845	12/29/1997	12/01/2027
31380R-MS-1	FANNIE MAE 447769			2	1	275,040	103.6280	286,768	276,728	275,062		3			6.500	6.658	MON	1,499	17,987	03/09/1999	02/01/2029
31380U-JP-4	FANNIE MAE 450370			2	1	396,422	103.6500	407,512	393,163	396,101		(41)			6.500	6.160	MON	2,130	25,555	02/01/1999	01/01/2029
31382R-NZ-2	FANNIE MAE 490108			2	1	563,784	103.6230	586,833	566,316	563,785					6.500	6.595	MON	3,068	36,811	03/29/1999	03/01/2029
31384B-SY-3	FANNIE MAE 519035			2	1	44,398	105.4690	47,867	45,385	44,429		2			7.000	8.024	MON	265	3,177	09/14/1999	10/01/2029
31384M-A5-1	FANNIE MAE 527528			2	1	21,868	105.1020	24,127	22,956	21,910		3			7.000	10.774	MON	134	1,607	05/03/2000	12/01/2029
31384V-P4-8	FANNIE MAE 535143			2	1	149,058	106.9690	162,468	151,884	149,131		5			7.500	8.391	MON	949	11,391	07/18/2000	02/01/2030
31384V-RN-4	FANNIE MAE 535193			2	1	53,370	106.9650	57,856	54,089	53,385		1			7.500	8.109	MON	338	4,057	07/25/2000	03/01/2030
31385P-H5-6	FANNIE MAE 548452			2	1	156,565	103.8310	163,022	157,007	156,554		(1)			6.500	6.506	MON	850	10,205	04/25/2001	12/01/2028
31385W-TP-4	FANNIE MAE 555058			2	1	721,040	100.8230	728,568	722,621	720,891		27			4.976	4.894	MON	2,996	35,023	04/26/2004	12/01/2012
31385W-V3-0	FANNIE MAE 555134			2	1	10,233,070	101.8790	10,135,526	9,948,602	10,218,976		(2,911)			6.000	5.297	MON	49,743	596,916	11/15/2002	12/01/2032
31385W-VY-2	FANNIE MAE 555131			2	1	36,330,227	101.2920	35,967,325	35,508,628	35,918,476		(97,261)			5.061	4.408	MON	149,758	1,763,447	10/22/2003	01/01/2013
31386V-2K-5	FANNIE MAE 575078			2	1	909,499	103.4080	947,319	916,095	909,584		11			6.500	6.712	MON	4,962	59,546	07/11/2001	05/01/2031
31387F-3C-6	FANNIE MAE 583195			2	1	444,150	103.4080	467,030	451,637	444,353		14			6.500	7.194	MON	2,446	29,357	05/24/2001	05/01/2031
31387J-SA-5	FANNIE MAE 585613			2	1	476,144	103.4080	495,397	479,069	476,170		2			6.500	6.682	MON	2,595	31,139	06/26/2001	05/01/2031
31387W-2R-7	FANNIE MAE 596684			2	1	4,612,919	99.8920	4,660,346	4,665,405	4,614,596		420			5.500	5.743	MON	21,383	256,597	08/08/2002	11/01/2031
31389F-J5-2	FANNIE MAE 624084			2	1	1,790,400	100.1770	1,883,637	1,880,302	1,793,469		492			5.500	7.129	MON	8,618	103,417	11/21/2001	01/01/2032
31390N-5U-2	FANNIE MAE 651659			2	1	2,098,683	103.3810	2,093,108	2,024,656	2,095,787		(395)			6.500	5.169	MON	10,967	131,603	12/04/2002	08/01/2032
31391L-XK-6	FANNIE MAE 670382			2	1	3,047,365	101.8790	2,975,379	2,920,506	3,042,220		(952)			6.000	4.712	MON	14,603	175,230	03/05/2003	09/01/2032
31391N-SY-8	FANNIE MAE 672035			2	1	659,136	101.8790	645,208	633,308	658,193		(18)			6.000	4.037	MON	3,167	37,998	02/20/2003	12/01/2032

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	*	Foreign	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
31391U-2F-1	FANNIE MAE 677674			2	1	3,912,109	101.8790	3,830,019	3,759,384	3,906,039		(981)			6.000	4.804	MON	18,797	225,563	02/24/2003	02/01/2033
31391U-PT-6	FANNIE MAE 677334			2	1	3,244,675	101.8790	3,182,324	3,123,634	3,239,802		(888)			6.000	4.861	MON	15,618	187,418	02/13/2003	01/01/2033
31400H-WF-6	FANNIE MAE 688346			2	1	2,915,256	101.7490	2,850,017	2,801,026	2,909,563		(1,398)			6.000	5.117	MON	14,005	168,062	02/24/2003	03/01/2033
31407M-EZ-4	FANNIE MAE			2	1	2,334,126	100.3080	2,335,932	2,328,759	2,333,764		(123)			4.894	4.850	MON	9,497	113,933	07/06/2005	08/01/2035
B0A0BZ-X2-8	FHA COLLATERAL - MUNI			2	1FE	254,761	104.0630	274,615	263,894	259,418		444			7.000	7.527	MON	1,539	16,735	05/15/1995	06/01/2014
2699999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities						103,054,647	XXX	102,546,432	100,922,629	102,528,422		(123,891)			XXX	XXX	XXX	471,416	5,616,099	XXX	XXX
31339L-WR-7	FREDDIE MAC FHLMC..2391 CMO 2391 QR			2	1	13,385,381	102.1040	14,524,905	14,225,579	13,927,662		(8,014)			5.500	6.692	MON	65,201	782,407	12/11/2001	12/15/2016
3133TE-NQ-3	FREDDIE MAC FHLMC..2074 CMO 2074 Z			2	1	2,945,501	103.5790	3,203,841	3,093,152	3,011,644		(2,595)			6.500	7.832	MON	16,755	201,055	02/07/2001	07/15/2028
313602-BD-5	FANNIE MAE FNMA..88-4 CMO 88-4 TR			2	1	1,515	1,438.9670	1,489	104	1,515					749.425		MON	65	776	04/08/1988	12/31/2021
31392B-WU-6	FANNIE MAE FNMA..02-4 CMO 4 BC			2	1	5,206,018	102.1370	5,520,825	5,405,340	5,318,898		(1,584)			6.000	6.811	MON	27,027	324,320	01/03/2002	02/25/2017
31392X-KE-7	FREDDIE MAC FHLMC..2523 CMO 2523 GX			2	1	5,828,673	101.4350	5,672,139	5,591,891	5,689,826		(1,477)			5.500	4.463	MON	25,630	307,554	11/07/2002	09/01/2014
31393G-LU-6	FREDDIE MAC FHLMC..2542 CMO 2542 DM			2	1	6,553,503	101.4820	6,510,026	6,414,930	6,468,127		(191)			5.500	5.014	MON	29,402	352,821	12/03/2002	03/01/2015
31393H-QB-1	FREDDIE MAC FHLMC..2558 CMO 2558 BC			2	1	5,940,030	100.4450	5,836,964	5,811,097	5,860,825		(4,706)			5.000	4.515	MON	24,213	290,555	01/02/2003	09/01/2013
31393J-LM-8	FREDDIE MAC FHLMC..2557 CMO 2557 QW			2	1	7,564,404	101.5140	7,425,987	7,315,229	7,424,322		477			5.500	4.812	MON	33,528	402,338	01/03/2003	11/01/2016
31393K-HB-4	FREDDIE MAC FHLMC..2572 CMO 2572 PF			2	1	6,310,245	101.0730	6,166,433	6,101,000	6,156,049		(31,547)			5.500	4.915	MON	27,963	335,555	01/23/2003	04/01/2010
38373S-BH-9	GNMA..03-10 2003-10 PD			2	1	745,557	99.7980	716,130	717,582	716,500		(3,798)			5.500	4.487	MON	3,289	39,467	02/18/2003	03/01/2008
38373S-RK-5	GNMA..03-22 2003-22 BH			2	1	7,689,619	100.3140	7,346,458	7,323,447	7,426,853		(75,434)			4.915	4.048	MON	29,996	359,947	03/04/2003	08/01/2011
83162C-MN-0	SMALL BUSINESS ADMIN 2002-20J			2	1	5,030,631	98.8960	4,871,940	4,926,340	5,012,069		(5,014)			4.750	4.487	AO	58,500	243,362	02/11/2004	10/01/2022
831641-DT-9	SMALL BUSINESS ADMIN 2004 10A			2	1	10,460,980	97.6720	10,217,419	10,460,980	10,460,980					4.120	4.099	MS	144,058	447,652	03/17/2004	03/01/2014
911760-ME-3	VENDEE MORTGAGE TRUST VENDE..99 CMO 1 2D			2	1	166,113	100.0470	168,328	168,249	167,787		144			6.500	6.859	MON	911	10,936	02/14/2001	12/15/2026
2799999 - Total Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities						77,828,170	XXX	78,182,884	77,554,920	77,643,057		(133,739)			XXX	XXX	XXX	486,538	4,098,745	XXX	XXX
83162C-NR-0	SMALL BUSINESS ADMIN 2004-20D			2	1	7,183,744	99.5110	7,148,594	7,183,744	7,183,744					4.770	4.770	AO	85,666	365,788	04/06/2004	04/01/2024
83162C-NT-6	SMALL BUSINESS ADMIN 2004-20E			2	1	3,520,408	101.3660	3,568,490	3,520,408	3,520,408					5.180	5.180	MN	30,393	192,648	05/04/2004	05/01/2024
83162C-PA-5	SBAP..2004-20I 2004-20I			2	1	8,066,449	100.5340	8,109,513	8,066,449	8,066,449					4.990	4.990	MS	134,172	418,792	09/07/2004	09/01/2024
83162C-PB-3	SBAP..2004-20J 04-20J 1			2	1	1,988,756	99.8820	1,986,407	1,988,756	1,988,756					4.860	4.860	AO	24,163	101,741	10/05/2004	10/01/2024
83162C-PE-7	SBAP..04-20L 04-20L 1			2	1	5,847,878	99.4710	5,816,934	5,847,878	5,847,878					4.870	4.870	JD	23,733	297,598	12/07/2004	12/01/2024
83162C-PN-7	SBAP..05-20E 05-20E 1			2	1	8,180,071	98.0560	8,021,070	8,180,071	8,180,071					4.840	4.840	MN	65,986	417,724	05/03/2005	05/01/2025
831641-DX-0	SBIC..05-10A 05-10A 1			2	1	3,260,742	100.0300	3,261,722	3,260,742	3,260,742					5.038	5.013	MS	54,909	164,276	03/15/2005	03/10/2015
831641-DZ-5	SBIC..05-10B 05-10B			2	1FE	5,000,000	99.2810	4,964,050	5,000,000	5,000,000					4.941	4.916	MS	82,576	247,050	09/20/2005	09/10/2015
2999999 - Total Bonds - Special Revenue - Defined Multi-Class Commercial Mortgage-Backed Securities						43,048,048	XXX	42,876,780	43,048,048	43,048,048					XXX	XXX	XXX	501,598	2,205,617	XXX	XXX
3199999 - Total - Special Revenue Bonds						246,876,920	XXX	246,477,321	244,525,597	246,177,400		(254,413)			XXX	XXX	XXX	1,848,814	13,030,541	XXX	XXX
037735-BY-2	APPALACHIAN POWER				2FE	1,494,690	99.4540	1,491,810	1,500,000	1,499,561		1,152			3.600	3.680	MN	6,900	54,000	07/23/2003	05/15/2008
040555-CD-4	ARIZONA PUB SERVICE				2FE	1,886,662	104.0430	1,976,813	1,900,000	1,893,383		1,340			6.500	6.597	MS	41,167	123,500	02/26/2002	03/01/2012
14414C-AA-2	PROGRESS ENERGY CAROLINAS				1FE	388,892	100.2970	351,038	350,000	352,376		(9,324)			6.650	3.882	AO	5,819	23,275	10/30/2003	04/01/2008
172070-CN-2	CINCINNATI GAS AND ELEC				1FE	3,008,471	103.9590	2,864,070	2,755,000	2,899,273		(27,029)			5.700	4.453	MS	46,238	157,035	10/27/2004	09/15/2012
186108-CD-6	CLEVELAND ELECTRIC ILLUMINATIN FE				2FE	2,053,722	98.8360	1,942,129	1,965,000	2,031,452		(9,370)			5.650	4.987	JD	4,934	111,023	07/06/2005	12/15/2013
199575-AR-2	COLUMBUS SOUTHERN POWER CORP				1FE	3,118,320	99.1790	2,975,367	3,000,000	3,069,251		(11,488)			5.500	4.988	MS	55,000	165,000	04/21/2003	03/01/2013
202795-HJ-2	COMMONWEALTH EDISON				2FE	1,000,000	99.6440	996,440	1,000,000	1,000,000					4.740	4.740	FA	17,907	47,400	08/18/2003	08/15/2010
209111-EC-3	CONSOLIDATED EDISON CO OF NEW				1FE	2,996,040	94.9490	2,848,470	3,000,000	2,997,658		379			3.850	3.866	JD	5,133	115,500	06/10/2003	06/15/2013
210518-BV-7	CONSUMERS ENERGY				2FE	6,221,384	99.7230	5,983,404	6,000,000	6,146,565		(23,808)			5.375	4.845	AO	68,083	322,500	09/01/2004	04/15/2013
210518-BW-5	CONSUMERS ENERGY				2FE	481,885	97.7310	488,655	500,000	490,447		3,714			4.000	4.863	MN	2,556	20,000	08/12/2005	05/15/2010
240019-BQ-1	DPL INC				1FE	6,008,597	99.4570	5,967,426	6,000,000	6,006,752		(992)			5.125	5.102	AO	76,875	307,500	06/29/2005	10/01/2013
250847-DV-9	DETROIT EDISON				1FE	2,298,873	100.0140	2,300,322	2,300,000	2,299,251		92			5.400	5.406	FA	51,750	124,200	07/08/2004	08/01/2014
257469-AJ-5	DOMINION RESOURCES INC/VA				2FE	1,980,410	97.3540	1,947,078	2,000,000	1,981,816		329			5.250	5.315	FA	43,750	105,000	10/29/2003	08/01/2033
25746U-AA-7	DOMINION RESOURCES INC/VA				2FE	1,498,545	107.6480	1,614,720	1,500,000	1,499,506		175			8.125	8.140	JD	5,417	121,875	06/21/2000	06/15/2010
264399-DW-3	DUKE ENERGY CORP				1FE	1,680,050	105.4460	1,581,683	1,500,000	1,593,016		(20,542)			6.250	4.551	JJ	43,229	93,750	05/30/2003	01/15/2012
264399-EH-5	DUKE ENERGY CORP				1FE	1,996,760	100.3650	2,007,300	2,000,000	1,998,861		471			4.500	4.527	AO	22,500	90,000	03/19/2003	04/01/2010
29364W-AC-2	ENTERGY LOUISIANA INC			1	2FE	1,963,950	96.1100	1,922,200	2,000,000	1,967,911		3,821			5.090	5.372	MN	16,967	101,800	12/15/2006	11/01/2014
341081-EN-3	FLORIDA POWER & LT				1FE	3,516,030	100.6820	3,523,870	3,500,000	3,508,902		(1,513)			4.850	4.793	FA	70,729	169,750	12/11/2002	02/01/2013
341099-CC-1	FLORIDA POWER CORP				1FE	7,996,290	98.4850	7,878,800	8,000,000	7,998,016		320			4.800	4.805	MS	128,000	384,000	01/29/2004	03/01/2013
454889-AK-2	INDIANA MICHIGAN PWR CO				2FE	2,957,880	95.8830	2,876,487	3,000,000	2,968,137		3,764			5.050	5.236	MN	19,358	151,500	03/11/2005	11/15/2014
462613-AB-6	IPALCO ENTERPRISES				3FE	3,000,000	101.7500	3,052,500	3,000,000	3,005,575		(5,950)			8.375	8.149	MN	32,104	251,250	11/08/2001	11/14/2008
591894-BU-3	METROPOLITAN EDISON				2FE	1,707,633	96.9470	1,648,096	1,700,000	1,705,561		(918)			4.950	4.878	MS	24,778	84,150	07/11/2005	03/15/2013
591894-BW-9	METROPOLITAN EDISON				2FE	2,390,264	95.7770	2,303,437	2,405,000	2,394,552		1,395			4.875	4.957	AO	29,311	117,244	11/08/2004	04/01/2014

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	*	Foreign	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
594457-BT-9	MICHIGAN CONSOLIDATED GAS				1FE	4,049,660	94.3610	3,774,420	4,000,000	4,046,540		(826)			5.700	5.613	MS	67,133	228,000	03/14/2003	03/15/2033
59562V-AH-0	MIDAMERICAN ENERGY HLDGS				2FE	585,456	99.3430	591,091	595,000	594,155		2,217			3.500	3.889	MN	2,661	20,825	10/29/2003	05/15/2008
629377-AT-9	NRG ENERGY INC				4FE	721,063	97.5000	692,250	710,000	718,974		(1,149)			7.250	6.991	FA	21,448	51,475	03/15/2006	02/01/2014
65473Q-AK-9	NISOURCE FINANCE CORPORATION				2FE	1,059,030	103.0870	1,030,874	1,000,000	1,036,058		(5,916)			6.150	5.342	MS	20,500	61,500	10/03/2003	03/01/2013
65473Q-AL-7	NISOURCE FINANCE CORPORATION				2FE	822,006	96.3430	765,927	795,000	814,567		(2,478)			5.400	4.955	JJ	19,796	42,930	10/19/2004	07/15/2014
65473Q-AP-8	NISOURCE FINANCE CORPORATION				2FE	827,261	99.0340	817,033	825,000	825,000					5.585	4.967	FMAN	4,992	49,906	02/22/2006	11/23/2009
665772-BR-9	NORTHERN STATES POWER				1FE	992,790	103.1600	1,031,603	1,000,000	998,511		861			6.875	6.976	FA	28,646	68,750	07/21/1999	08/01/2009
665772-BZ-1	NORTHERN STATES POWER				1FE	1,994,860	101.0470	2,020,940	2,000,000	1,997,889		750			4.750	4.794	FA	39,583	95,000	08/04/2003	08/01/2010
67734P-AA-4	OHIO EDISON				2FE	2,527,235	102.1760	2,554,400	2,500,000	2,511,696		(7,553)			5.647	5.308	JD	6,274	141,175	02/10/2006	06/15/2009
677415-CG-4	OHIO POWER CO				2FE	1,588,879	96.0230	1,526,766	1,590,000	1,589,300		98			4.850	4.858	JJ	35,559	77,115	10/28/2004	01/15/2014
68233D-AL-1	TXU ELECTRIC DELIVERY CO				2FE	1,185,864	102.3870	1,085,305	1,060,000	1,153,218		(10,858)			6.375	4.883	JJ	31,160	67,575	10/25/2004	01/15/2015
68233D-AS-6	TXU ELECTRIC DELIVERY CO				2FE	2,367,645	104.1010	2,217,356	2,130,000	2,277,147		(30,045)			6.375	4.598	MN	22,631	135,788	11/03/2004	05/01/2012
694308-GD-3	PACIFIC GAS AND ELECTRIC COMPA				1FE	1,406,312	97.2210	1,365,958	1,405,000	1,405,992		(135)			4.800	4.787	MS	22,480	67,440	10/27/2004	03/01/2014
695114-BV-9	PACIFICORP				1FE	1,497,840	99.7470	1,496,198	1,500,000	1,499,670		451			4.300	4.332	MS	18,992	64,500	09/03/2003	09/15/2008
695114-BW-7	PACIFICORP				1FE	1,576,665	100.8970	1,513,454	1,500,000	1,556,552		(8,464)			5.450	4.689	MS	24,071	81,750	07/07/2005	09/15/2013
744448-BU-4	PUB SERV CO OF COLORADO				1FE	1,870,710	112.2210	1,683,311	1,500,000	1,710,312		(38,837)			7.875	4.558	AO	29,531	118,125	07/10/2003	10/01/2012
744448-BX-8	PUB SERV CO OF COLORADO				1FE	258,543	100.8630	252,156	250,000	255,669		(754)			5.500	5.072	AO	3,438	13,750	10/29/2003	04/01/2014
744448-BY-6	PUB SERV CO OF COLORADO				1FE	545,036	98.1670	520,287	530,000	539,976		(1,682)			4.875	4.463	MS	8,613	25,838	10/26/2004	03/01/2013
74456Q-AL-0	PUBLIC SERVICE ELEC & GAS				1FE	1,501,419	102.0850	1,449,607	1,420,000	1,475,929		(8,467)			5.375	4.578	MS	25,442	76,325	10/29/2004	09/01/2013
74456Q-AN-6	PUBLIC SERVICE ELEC & GAS				1FE	1,008,419	98.7000	977,132	990,000	1,003,398		(1,686)			5.000	4.759	FA	18,700	49,500	10/27/2004	08/15/2014
75952B-AM-7	RELIANT ENERGY INC			1	4FE	810,706	100.5000	804,000	800,000	807,265		(1,206)			6.750	6.532	JD	2,400	54,000	12/15/2004	12/15/2012
805901-AQ-8	SCANA CORP				2FE	2,999,816	103.9960	3,119,880	3,000,000	2,999,915		18			6.250	6.251	FA	78,125	187,500	01/25/2002	02/01/2012
816851-AF-6	SEMPRA ENERGY				2FE	1,885,288	103.3030	1,807,806	1,750,000	1,833,252		(14,100)			6.000	4.930	FA	43,750	105,000	03/09/2005	02/01/2013
83367#-AB-5	COMMONWEALTH EDISON			2	2	869,084	106.7740	927,956	869,084	869,084					7.340	7.340	JJ	26,934	63,791	07/29/1993	01/29/2013
837004-BW-9	SOUTH CAROLINA E&G				1FE	2,990,310	98.7590	2,962,770	3,000,000	2,990,954		157			5.800	5.823	JJ	80,233	174,000	01/15/2003	01/15/2033
842400-ER-0	SOUTHERN CA EDISON				1FE	751,275	99.0560	742,917	750,000	750,966		(134)			5.000	4.975	JJ	17,292	37,500	03/09/2005	01/15/2014
842434-CA-8	SOUTHERN CA GAS CO				1FE	3,047,610	100.6290	3,018,873	3,000,000	3,026,355		(5,119)			4.800	4.592	AO	36,000	144,000	03/26/2003	10/01/2012
875127-AS-1	TAMPA ELECTRIC CO				2FE	2,786,325	106.9840	2,674,593	2,500,000	2,667,994		(32,744)			6.875	5.167	JD	7,639	171,875	02/05/2004	06/15/2012
875127-AU-6	TAMPA ELECTRIC CO				2FE	1,127,480	105.1810	1,051,806	1,000,000	1,070,521		(13,383)			6.375	4.661	FA	24,083	63,750	05/13/2003	08/15/2012
95709T-AA-8	WESTAR ENERGY INC				2FE	5,331,350	101.9660	5,098,320	5,000,000	5,247,733		(31,423)			6.000	5.095	JJ	150,000	300,000	03/09/2005	07/01/2014
95709T-AB-6	WESTAR ENERGY INC				2FE	4,421,385	95.9410	4,317,332	4,500,000	4,435,727		5,433			5.150	5.352	JJ	115,875	231,750	04/12/2005	01/01/2017
976656-BX-5	WISCONSIN ELECTRIC POWER COMPA				1FE	2,066,850	96.6000	1,931,996	2,000,000	2,039,384		(6,445)			4.500	4.087	MN	11,500	90,000	06/05/2003	05/15/2013
976657-AC-0	WISCONSIN ENERGY CORP				1FE	2,387,190	104.7360	2,265,431	2,163,000	2,264,970		(28,296)			6.500	4.912	AO	35,149	140,595	09/29/2003	04/01/2011
3299999 - Total Bonds - Public Utilities - Issuer Obligations						121,506,710	XXX	118,631,863	118,507,084	120,322,495		(335,697)			XXX	XXX	XXX	1,899,135	6,542,280	XXX	XXX
3899999 - Total - Public Utilities Bonds						121,506,710	XXX	118,631,863	118,507,084	120,322,495		(335,697)			XXX	XXX	XXX	1,899,135	6,542,280	XXX	XXX
00209A-AE-6	NEW CINGULAR WIRELESS SERVIES				1FE	1,182,960	108.2970	1,082,966	1,000,000	1,084,030		(23,944)			7.875	4.973	MS	26,250	78,750	06/27/2003	03/01/2011
00209T-AB-1	COMCAST CABLE COMMUNICATIONS H				2FE	989,436	127.1640	1,223,321	962,000	986,224		(746)			9.455	9.142	MN	11,622	90,957	11/19/2002	11/15/2022
01958X-BK-2	ALLIED WASTE NORTH AMERICA				3FE	512,475	99.0000	519,750	525,000	517,498		1,969			6.375	6.868	AO	7,066	33,469	11/16/2005	04/15/2011
020002-AN-1	ALLSTATE CORP/THE				1FE	2,170,560	104.0210	2,080,414	2,000,000	2,092,397		(19,789)			6.125	4.874	FA	46,278	122,500	09/18/2003	02/15/2012
02003E-AB-8	ALLSTATE FINANCIAL GLOBAL FUND				1FE	1,497,060	100.1850	1,502,775	1,500,000	1,499,556		621			4.250	4.294	MS	19,656	63,750	09/03/2003	09/10/2008
023551-AE-4	HESS CORP				2FE	3,981,880	105.3130	4,212,508	4,000,000	3,995,810		2,168			7.375	7.440	AO	73,750	295,000	09/28/1999	10/01/2009
029717-AC-9	TRANE INC				2FE	2,436,125	100.0430	2,501,075	2,500,000	2,499,669		3,730			7.375	7.548	FA	76,823	184,375	06/09/2004	02/01/2008
03073E-AF-2	AMERISOURCEBERGEN CORP				2FE	348,367	98.1190	343,418	350,000	348,596		140			5.875	5.941	MS	6,055	20,563	07/24/2006	09/15/2015
032166-AG-5	AMSOUTH BANK NA			1	1FE	2,000,000	100.1960	2,003,916	2,000,000	2,000,000					6.450	6.450	FA	53,750	129,000	01/30/1998	02/01/2008
032166-AQ-3	AMSOUTH BANK NA				1FE	5,528,770	97.4810	5,361,455	5,500,000	5,518,422		(3,030)			4.850	4.777	AO	66,688	266,750	10/29/2004	04/01/2013
032511-AT-4	ANADARKO PETROLEUM CORP				2FE	1,108,960	104.3570	1,043,569	1,000,000	1,057,149		(12,055)			6.125	4.614	MS	18,035	61,250	04/25/2003	03/15/2012
035229-CU-5	ANHEUSER-BUSCH COS INC				1FE	1,496,010	99.5530	1,493,295	1,500,000	1,497,366		366			4.950	4.984	JJ	34,238	74,250	09/09/2003	01/15/2014
05348E-AE-9	AVALONBAY COMMUNITIES INC				2FE	1,982,980	104.5640	2,091,280	2,000,000	1,992,376		1,757			6.625	6.743	MS	39,014	132,500	09/05/2001	09/15/2011
05348E-AG-4	AVALONBAY COMMUNITIES INC				2FE	2,160,580	102.5030	2,050,068	2,000,000	2,111,759		(20,090)			6.125	4.815	MN	20,417	122,500	06/17/2005	11/01/2012
05565S-AA-2	BURLINGTON NORTHERN AND SANTA			2	1FE	1,910,765	99.6340	1,877,987	1,884,886	1,909,820		(945)			5.629	5.403	AO	26,525	121,426	01/17/2007	04/01/2024
05566G-AA-7	BNP PARIBAS INVESTMENT SERVICE 144A				1FE	4,072,640	96.2410	3,849,636	4,000,000	4,048,515		(5,643)			5.125	4.919	JJ	94,528	205,000	04/03/2003	01/15/2015
058498-AF-3	BALL CORP			1	3FE	1,499,409	101.5000	1,507,275	1,485,000	1,490,538		(2,546)			6.875	6.678	JD	4,538	102,094	01/12/2004	12/15/2008
060505-AD-6	BANK OF AMERICA CORP				1FE	1,200,590	105.9800	1,059,802	1,000,000	1,067,498		(29,708)			7.800	4.431	FA	29,467	78,000	02/13/2003	02/15/2010
060505-AR-5	BANK OF AMERICA CORP				1FE	5,030,175	100.2450	5,012,265	5,000,000	5,016,040		(2,973)			4.875	4.798	MS	71,771	243,750	10/01/2002	09/15/2012
060505-AX-2	BANK OF AMERICA CORP				1FE	1,988,800	101.7250	2,034,500	2,000,000	1,993,652		1,085			4.875	4.947	JJ	44,958	97,500	01/16/2003	01/15/2013
060505-BF-0	BANK OF AMERICA CORP				1FE	994,000	99.8170	998,165	1,000,000	997,294		851			4.375	4.475	JD	3,646	43,750	11/13/2003	12/01/2010
06423A-AQ-6	BANK ONE CORPORATION				1FE	9,514,970	101.9320	9,173,880	9,000,000	9,292,428		(67,429)			5.900	4.963	MN	67,850	531,000	03/02/2005	11/15/2011

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	*	Foreign	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
066050-CV-5	BANK OF AMERICA CORP				1FE	1,096,120	101.4380	1,014,375	1,000,000	1,019,690		(16,827)			5.875	4.061	FA	22,194	58,750	01/31/2003	02/15/2009
07556Q-AJ-4	BEAZER HOMES USA INC			1	3FE	1,778,100	71.5000	1,240,525	1,735,000	1,759,893		(5,551)			6.500	6.078	MN	14,410	112,775	11/23/2004	11/15/2011
079857-AG-3	BELLSOUTH CAP FUNDING				1FE	4,391,616	106.4180	4,256,736	4,000,000	4,117,439		(50,277)			7.750	6.250	FA	117,111	310,000	08/02/2001	02/15/2010
084664-AD-3	BERKSHIRE HATHAWAY FINANCE COR				1FE	3,976,206	100.2140	4,008,560	4,000,000	3,983,893		2,369			4.625	4.705	AO	39,056	185,000	09/01/2004	10/15/2013
097383-AW-3	OFFICEMAX INC BOISE CASCADE			1	3FE	1,675,250	93.2500	1,468,688	1,575,000	1,630,665		(12,645)			7.000	5.951	MN	18,375	110,250	04/20/2004	11/01/2011
097395-AH-0	BOISE CASCADE LLC			1	4FE	341,289	96.7500	314,438	325,000	336,621		(2,025)			7.125	6.249	AO	4,889	23,156	07/27/2005	10/15/2012
10138M-AB-1	BOTTLING GROUP LLC				1FE	3,969,930	100.3190	4,012,752	4,000,000	3,980,937		3,401			4.625	4.736	MN	23,639	185,000	09/01/2004	11/15/2012
103304-BD-2	BOYD GAMING CORP			1	4FE	1,379,169	95.2500	1,333,500	1,400,000	1,382,935		1,130			6.750	6.922	AO	19,950	94,500	10/12/2004	04/15/2012
12189P-AH-5	BURLINGTON NORTHERN AND SANTA			2	1FE	2,488,569	120.4720	2,998,029	2,488,569	2,488,569					7.908	7.899	JJ	90,745	196,796	09/19/2000	01/15/2020
12189T-AW-4	BURLINGTON NORTHERN SANTA FE C				2FE	2,994,690	95.6480	2,869,428	3,000,000	2,996,287		432			4.875	4.896	JJ	67,438	146,250	11/22/2004	01/15/2015
126304-AP-9	CSC HOLDINGS INC				4FE	1,531,065	99.7500	1,496,250	1,500,000	1,515,293		(4,144)			7.625	7.262	AO	28,594	114,375	01/20/2004	04/01/2011
126304-AR-5	CSC HOLDINGS INC				4FE	249,375	95.6250	239,063	250,000	249,457		82			6.750	6.809	AO	3,563	9,108	04/30/2007	04/15/2012
126408-GB-3	CSX CORP				2FE	9,089,304	102.3880	8,600,626	8,400,000	8,860,835		(96,631)			6.300	4.842	MS	155,820	529,200	07/13/2005	03/15/2012
126408-GD-9	CSX CORP				2FE	2,559,675	99.6710	2,491,765	2,500,000	2,542,955		(6,490)			5.500	5.142	FA	57,292	137,500	04/06/2005	08/01/2013
126650-AV-2	CVS CAREMARK CORP				2FE	5,131,611	96.5830	5,167,164	5,350,000	5,176,035		20,975			4.875	5.461	MS	76,795	260,813	10/27/2005	09/15/2014
126650-AW-0	CVS CAREMARK CORP			2	2FE	2,719,375	100.0100	2,813,505	2,813,224	2,724,327		2,309			5.298	5.824	MON	8,694	149,045	12/06/2005	01/11/2027
127210-AA-0	CADBURY SCHWEPPES US 144A				2FE	3,474,216	99.3940	3,578,191	3,600,000	3,561,783		48,770			3.875	5.341	AO	34,875	139,500	02/27/2006	10/01/2008
13077Q-AE-3	CALIFORNIA STEEL INDUSTRIES			1	3FE	1,509,800	88.0000	1,320,000	1,500,000	1,505,822		(1,262)			6.125	6.014	MS	27,052	91,875	06/28/2004	03/15/2014
134429-AR-0	CAMPBELL SOUP CO				1FE	2,994,630	101.0900	3,032,700	3,000,000	2,997,029		520			5.000	5.023	JD	11,667	150,000	11/25/2002	12/03/2012
14149Y-AG-3	CARDINAL HEALTH INC				2FE	8,328,885	92.0190	8,511,776	9,250,000	8,498,878		81,357			4.000	5.334	JD	16,444	370,000	02/23/2006	06/15/2015
149123-BG-5	CATERPILLAR INC				1FE	499,055	104.6770	523,383	500,000	499,787		113			7.250	7.277	MS	10,674	36,250	09/14/1999	09/15/2009
156700-AA-4	CENTURYTEL INC				2FE	1,989,120	108.8430	2,176,860	2,000,000	1,996,002		1,224			8.375	8.457	AO	35,361	167,500	10/12/2000	10/15/2010
16132N-AV-8	CHARTER ONE BANK NA				1FE	2,771,725	106.0330	2,650,818	2,500,000	2,645,434		(29,179)			6.375	4.881	MN	20,365	159,375	04/03/2003	05/15/2012
165087-AP-2	VERIZON VIRGINIA				1FE	610,325	111.0690	555,346	500,000	563,719		(11,277)			7.625	4.692	JD	3,177	38,125	07/07/2003	12/01/2012
165167-BA-4	CHESAPEAKE ENERGY CORP 144A			1	3FE	738,000	102.0000	714,000	700,000	717,695		(5,085)			7.750	6.814	JJ	25,015	54,250	08/04/2003	01/15/2011
165167-BC-0	CHESAPEAKE ENERGY CORP			1	3FE	751,176	102.2500	715,750	700,000	729,652		(6,929)			7.500	6.201	MS	15,458	52,500	09/01/2004	09/15/2011
165167-BE-6	CHESAPEAKE ENERGY CORP			1	3FE	53,500	99.0000	49,500	50,000	52,150		(463)			6.875	5.665	JJ	1,585	3,438	11/22/2004	01/15/2011
165167-BL-0	CHESAPEAKE ENERGY CORP			1	3FE	304,234	96.7500	290,250	300,000	303,052		(513)			6.375	6.134	JD	850	19,125	07/19/2005	12/15/2012
165167-BS-5	CHESAPEAKE ENERGY CORP				3FE	64,349	96.5000	62,725	65,000	64,434		41			6.500	6.624	FA	1,596	4,225	01/04/2006	08/15/2017
171340-AF-9	CHURCH & DWIGHT CO INC			1	4FE	1,314,327	97.7500	1,270,750	1,300,000	1,308,316		(2,514)			6.000	5.761	JD	3,467	78,000	06/28/2005	12/15/2010
171871-AB-2	CINCINNATI BELL INC			1	3FE	938,617	100.2500	927,313	925,000	932,860		(1,901)			7.250	6.975	JJ	30,923	67,063	09/01/2004	07/15/2011
172967-BJ-9	CITIGROUP INC				1FE	1,086,160	103.4740	1,034,739	1,000,000	1,046,573		(9,963)			6.000	4.747	FA	21,667	60,000	09/12/2003	02/21/2012
172967-BP-5	CITIGROUP INC				1FE	9,638,555	101.8190	9,163,710	9,000,000	9,350,871		(66,333)			5.625	4.680	FA	174,375	506,250	06/26/2003	08/27/2012
172967-BS-9	CITIGROUP INC				1FE	994,780	99.9850	999,850	1,000,000	999,906		1,116			3.500	3.615	FA	14,583	35,000	01/24/2003	02/01/2008
177902-AB-9	CITY NATIONAL BANK				1FE	991,830	100.0440	1,000,437	1,000,000	999,958		1,066			6.375	6.487	JJ	29,396	63,750	01/07/1998	01/15/2008
178566-AB-1	CITY NATIONAL CORP				1FE	3,972,510	99.7910	3,991,644	4,000,000	3,984,182		2,631			5.125	5.214	FA	77,444	205,000	02/12/2003	02/15/2013
191219-BP-8	COCA-COLA ENTERPRISES INC				1FE	1,997,520	99.7360	1,994,720	2,000,000	1,998,936		364			4.250	4.271	MS	25,028	85,000	09/24/2003	09/15/2010
20030N-AD-3	COMCAST CORP				2FE	2,111,520	101.0850	2,021,700	2,000,000	2,061,232		(17,403)			5.500	4.464	MS	32,389	110,000	12/16/2004	03/15/2011
209615-BX-0	CONSOLIDATED NAT GAS CO				2FE	1,087,510	103.9450	1,039,454	1,000,000	1,050,494		(11,737)			6.250	4.792	MN	10,417	62,500	08/25/2004	11/01/2011
221643-AB-5	COTT BEVERAGES INC 144A			1	5FE	1,338,438	93.0000	1,209,000	1,300,000	1,310,340		(6,902)			8.000	7.307	JD	4,622	104,000	11/12/2003	12/15/2008
22238H-AG-5	COUNTRYWIDE FINANCIAL CORP				2FE	2,980,230	72.6640	2,179,908	3,000,000	2,989,734		3,861			4.500	4.649	JD	6,000	135,000	06/10/2005	06/15/2010
22541L-AM-5	CREDIT SUISSE - USA INC				1FE	996,120	98.7670	987,670	1,000,000	997,436		353			5.125	5.175	JJ	23,632	51,250	01/06/2004	01/15/2014
226091-AF-3	CRESTAR FINANCIAL CORP			1	1FE	998,220	100.0860	1,000,859	1,000,000	999,991		238			6.500	6.525	JJ	29,972	65,000	01/22/1998	01/15/2008
228188-AB-4	CROWN AMERICAS INC			1	4FE	430,000	102.2500	439,675	430,000	430,000					7.625	7.625	MN	4,190	32,788	08/18/2006	11/15/2013
228188-AD-0	CROWN AMERICAS INC			1	4FE	411,105	103.0000	412,000	400,000	409,475		(1,255)			7.750	7.247	MN	3,961	31,000	08/18/2006	11/15/2013
23330X-AE-0	DRS TECHNOLOGIES INC			1	4FE	1,351,191	99.5000	1,318,375	1,325,000	1,340,564		(3,490)			6.875	6.523	MN	15,182	91,094	06/29/2005	11/01/2011
23330X-AH-3	DRS TECHNOLOGIES INC			1	4FE	176,313	98.7500	172,813	175,000	176,067		(139)			6.625	6.502	FA	4,831	11,594	02/14/2006	02/01/2014
23331A-AD-1	DR HORTON INC				3FE	2,486,425	97.7200	2,443,000	2,500,000	2,497,956		1,739			8.000	8.080	FA	83,333	200,000	02/01/1999	02/01/2009
23331A-AX-7	DR HORTON INC				3FE	3,083,873	85.4790	2,645,575	3,095,000	3,087,331		1,483			5.375	5.438	JD	7,394	166,356	07/29/2005	06/15/2012
233835-AP-2	DAIMLERCHRYSLER NA HLDG				1FE	3,216,751	106.9790	3,209,370	3,000,000	3,085,155		(24,423)			7.750	6.704	JJ	105,271	232,500	08/02/2001	01/18/2011
23918K-AE-8	DAVITA INC			1	4FE	1,002,285	99.5000	995,000	1,000,000	1,001,639		(422)			6.625	6.564	MS	19,507	66,250	02/14/2007	03/15/2011
244217-BK-0	DEERE CREDIT INC				1FE	3,993,440	101.4690	4,058,760	4,000,000	3,996,307		628			5.100	5.121	JJ	94,067	204,000	01/07/2003	01/15/2013
245217-AM-6	DEL MONTE FOODS CO			1	4FE	1,383,625	101.5000	1,375,325	1,355,000	1,367,756		(3,813)			8.625	8.249	JD	5,194	116,869	12/02/2003	12/15/2008
24823U-AE-8	DENBURY RESOURCES INC			1	4FE	982,038	101.0000	964,550	955,000	969,977		(3,981)			7.500	6.952	AO	17,906	71,625	11/15/2005	04/01/2011
2515E0-AA-7	DEUTSCHE BANK FINANCIAL LLC				1FE	4,035,808	99.8850	3,995,408	4,000,000	4,023,268		(2,600)			5.375	5.277	FA	77,639	215,000	02/25/2003	03/02/2015
25179S-AC-4	DEVON FINANCING CORP				2FE	1,129,928	107.0890	1,070,891	1,000,000	1,067,624		(16,083)			6.875	4.878	MS	17,378	68,750	10/22/2003	09/30/2011
252126-AD-9	DEX MEDIA WEST LLC/DEX MEDIA F			1	3FE	1,258,282	101.3750	1,226,638	1,210,000	1,227,184		(9,678)			8.500	7.550	FA	38,854	102,850	06/24/2004	08/15/2009

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	*	Foreign	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
25459H-AB-1	DIRECTV HOLDINGS LLC 144A			1	3FE	926,644	104.2500	927,825	890,000	904,814		(5,437)			8.375	7.585	MS	21,947	74,538	11/05/2003	03/15/2008
25459H-AD-7	DIRECTV HOLDINGS LLC			1	3FE	99,112	96.0000	96,000	100,000	99,275		74			6.375	6.499	JD	283	6,375	11/01/2005	06/15/2015
257867-AM-3	RR DONNELLEY & SONS CO				2FE	5,752,990	94.2800	5,421,100	5,750,000	5,752,272		(307)			4.950	4.943	AO	71,156	284,625	10/15/2004	04/01/2014
260543-BR-3	DOW CHEMICAL CO/THE				1FE	1,629,075	104.3040	1,564,560	1,500,000	1,572,708		(13,316)			6.000	4.845	AO	22,500	90,000	05/15/2003	10/01/2012
26439R-AF-3	SPECTRA ENERGY CAPITAL LLC				2FE	3,000,810	104.3950	3,131,850	3,000,000	3,000,195		(101)			7.500	7.496	AO	56,250	225,000	09/23/1999	10/01/2009
26882P-AQ-5	ERAC USA FINANCE COMPANY				2FE	1,083,820	100.8540	1,008,535	1,000,000	1,012,896		(27,444)			7.350	4.456	JD	3,267	73,500	04/20/2005	06/15/2008
26882P-AS-1	ERAC USA FINANCE COMPANY				2FE	2,007,560	95.0900	1,901,792	2,000,000	2,005,953		(642)			5.600	5.550	MN	18,667	112,000	04/13/2005	05/01/2015
26882P-BB-7	ERAC USA FINANCE COMPANY				2FE	2,967,330	96.7340	2,902,020	3,000,000	2,967,642		312			6.375	6.525	AO	39,313		11/19/2007	10/15/2017
26884A-AQ-6	ERP OPERATING LP				1FE	1,994,080	96.7530	1,935,058	2,000,000	1,996,551		557			5.200	5.238	AO	26,000	104,000	03/17/2003	04/01/2013
27876G-AN-8	ECHOSTAR DBS CORP				3FE	1,710,153	99.8750	1,697,875	1,700,000	1,701,922		(2,464)			5.750	5.593	AO	24,438	97,750	06/02/2004	10/01/2008
27876G-AQ-1	ECHOSTAR DBS CORP				3FE	300,000	98.8000	296,400	300,000	300,000					6.375	6.375	AO	4,781	19,125	06/02/2004	10/01/2011
29078E-AC-9	EMBARQ CORP				2FE	4,899,755	103.4380	5,068,447	4,900,000	4,900,006		(1)			6.738	6.738	JD	27,514	330,162	05/12/2006	06/01/2013
29255W-AD-2	ENCORE ACQUISITION CO			1	4FE	1,204,029	92.7500	1,182,563	1,275,000	1,223,590		6,294			6.250	7.055	AO	16,823	79,688	08/30/2004	04/15/2014
29255W-AG-5	ENCORE ACQUISITION CO			1	4FE	51,700	90.0000	49,500	55,000	52,214		274			6.000	6.872	JJ	1,522	3,300	01/24/2006	07/15/2015
29266R-D#-2	ENERGIZER HOLDINGS INC /PVT				2	2,000,000	91.6400	1,832,805	2,000,000	2,000,000					4.250	4.250	JD	42,736	42,500	06/25/2003	06/30/2013
29266R-L@-5	ENERGIZER HOLDINGS INC				2Z	5,000,000	99.0000	4,950,000	5,000,000	5,000,000					6.480	6.480	AO	68,400		10/10/2007	10/15/2016
31331F-AE-1	FEDERAL EXPRESS CORP			2	2FE	744,373	104.7190	779,500	744,373	744,373					7.150	7.152	MS	13,749	53,223	12/14/1993	09/28/2012
31331F-AQ-4	FEDERAL EXPRESS CORP			2	2FE	732,100	110.5750	822,757	744,071	737,967		928			7.850	8.118	JJ	24,500	58,410	01/06/2000	01/30/2015
31410H-AT-8	FEDERATED DEPARTMENT STORES IN				2FE	2,992,110	100.7980	3,023,940	3,000,000	2,999,096		1,287			6.625	6.672	MS	66,250	198,750	08/17/2001	09/01/2008
31677Q-AB-5	FIFTH THIRD BANCORP				1FE	4,502,160	99.0260	4,456,170	4,500,000	4,500,294		(461)			3.375	3.364	FA	57,375	151,875	07/23/2003	08/15/2008
31953*-AL-6	BURLINGTON NORTHERN AND SANTA				2Z	2,274,220	93.6020	2,128,709	2,274,220	2,274,220					5.960	5.959	MN	28,238		10/15/2007	10/15/2027
31953*-AM-4	BURLINGTON NORTHERN AND SANTA				2Z	228,551	93.6020	213,927	228,551	228,551					5.960	5.959	MN	2,838		10/15/2007	10/15/2027
31953*-AN-2	BURLINGTON NORTHERN AND SANTA				2Z	1,446,304	93.6020	1,353,765	1,446,304	1,446,304					5.960	5.959	MN	17,958		10/15/2007	10/15/2027
31953*-AP-7	BURLINGTON NORTHERN AND SANTA				2Z	585,733	93.6020	548,256	585,733	585,733					5.960	5.959	MN	7,273		10/15/2007	10/15/2027
31953*-AQ-5	BURLINGTON NORTHERN AND SANTA				2Z	776,963	93.6020	727,251	776,963	776,963					5.960	5.959	MN	9,647		10/15/2007	10/15/2027
31953*-AR-3	BURLINGTON NORTHERN AND SANTA				2Z	684,822	93.5830	640,881	684,822	684,822					5.960	5.961	MN	2,041		12/11/2007	12/13/2027
33738M-AE-1	WACHOVIA BANK				1FE	8,477,420	107.7720	7,544,040	7,000,000	7,553,705		(193,890)			7.800	4.573	FA	201,717	545,981	10/02/2002	08/18/2010
34486@-AA-8	NFL FOOTBALL TRUST III				1FE	5,000,000	95.5370	4,776,867	5,000,000	5,000,000					5.240	5.240	OCT	64,044	265,639	10/31/2005	10/05/2015
349631-AM-3	FORTUNE BRANDS INC				2FE	10,238,315	99.8600	10,235,650	10,250,000	10,242,595		2,197			5.125	5.151	JJ	242,227	525,313	01/05/2006	01/15/2011
365558-AC-9	GARDNER DENVER INC			1	4FE	350,000	101.0000	353,500	350,000	350,000					8.000	8.000	MN	4,667	28,000	11/04/2005	05/01/2013
369550-AL-2	GENERAL DYNAMICS CORP				1FE	3,487,925	100.7370	3,525,778	3,500,000	3,495,031		1,746			4.500	4.558	FA	59,500	157,500	08/11/2003	08/15/2010
369604-AY-9	GENERAL ELECTRIC CO				1FE	4,007,010	101.7080	4,068,320	4,000,000	4,004,131		(713)			5.000	4.976	FA	83,333	200,000	04/29/2003	02/01/2013
370334-AS-3	GENERAL MILLS INC				2FE	1,281,730	102.7440	1,321,288	1,286,000	1,283,918		433			6.000	6.045	FA	29,149	77,160	02/13/2002	02/15/2012
373200-AJ-3	GEORGIA GULF CORP			1	4FE	1,326,171	74.0000	954,600	1,290,000	1,312,098		(4,857)			7.125	6.619	JD	4,085	91,913	01/26/2005	12/15/2009
373298-CG-1	GEORGIA PACIFIC			1	4FE	875,000	97.2500	850,938	875,000	875,000					7.000	7.000	JJ	28,243	33,347	12/13/2006	01/15/2015
374689-AC-1	GIBRALTAR INDUSTRIES			1	4FE	207,900	90.0000	189,000	210,000	208,145		161	3,771		8.000	8.154	JD	1,400	16,800	09/19/2006	12/01/2015
381317-AQ-9	GOLDEN WEST FINANCIAL CORP				1FE	420,185	98.7370	419,633	425,000	422,187		514			4.750	4.908	AO	5,047	20,188	10/30/2003	10/01/2012
38141G-DQ-4	GOLDMAN SACHS GROUP INC/THE				1FE	2,006,580	100.8510	2,017,020	2,000,000	2,004,255		(615)			5.250	5.207	AO	22,167	105,000	10/22/2003	10/15/2013
397624-AE-7	GREIF BROS. CORPORATION				3FE	406,013	97.7500	395,888	405,000	406,002		(10)			6.750	6.713	FA	11,391	13,061	06/15/2007	02/01/2017
402740-AA-2	GULFSTREAM NATURAL GAS SYSTEM				2FE	302,655	98.2890	294,867	300,000	302,194		(219)			5.560	5.444	MN	2,780	16,680	10/21/2005	11/01/2015
404119-AF-6	HCA INC				5FE	941,363	89.0000	832,150	935,000	939,011		(711)			6.300	6.194	AO	14,726	58,905	12/03/2003	10/01/2012
406216-AR-2	HALLIBURTON CO				1FE	3,036,800	102.7950	3,001,620	2,920,000	2,985,718		(21,606)			5.500	4.630	AO	33,904	160,600	07/13/2005	10/15/2010
41163G-AF-8	HARCOURT GENERAL INC				1FE	997,820	111.0560	1,110,560	1,000,000	998,131		43			7.200	7.218	FA	30,000	72,000	07/31/1997	08/01/2027
413627-AU-4	HARRAHS OPERATING CO				3FE	5,034,885	73.0000	3,650,000	5,000,000	5,028,758		(3,062)			5.625	5.529	JD	23,438	281,250	12/05/2005	06/01/2015
42307T-AF-5	HEINZ H.J. FINANCE CO VAR				2FE	2,299,660	102.5940	2,051,884	2,000,000	2,156,282		(33,526)			6.000	3.964	MS	35,333	120,000	05/27/2003	03/15/2012
428040-BZ-1	HERTZ GLOBAL HOLDINGS INC			1	4FE	596,075	101.3750	572,769	565,000	590,965		(5,110)			8.875	7.523	JJ	25,072	25,072	01/17/2007	01/01/2012
44108E-AS-7	HOST MARRIOTT L.P. 144A			1	3FE	1,193,188	100.7500	1,158,625	1,150,000	1,173,998		(5,934)			7.125	6.451	MN	13,656	81,938	11/23/2004	11/01/2008
441812-FF-6	HOUSEHOLD FINANCE CORP				1FE	4,873,550	101.2090	5,060,465	5,000,000	4,986,135		11,960			6.450	6.720	FA	134,375	322,500	01/26/1994	02/01/2009
442488-AQ-5	K HOVNANIAN ENTERPRISES INC				3FE	202,000	70.0000	140,000	200,000	201,353		(179)			6.500	6.363	JJ	5,994	13,000	01/09/2004	01/15/2014
442488-AS-1	K HOVNANIAN ENTERPRISES INC				3FE	875,500	70.0000	595,000	850,000	869,148		(2,164)			6.375	5.974	JD	2,408	54,188	11/01/2004	12/15/2014
442488-AU-6	K HOVNANIAN ENTERPRISES INC				3FE	350,000	68.5000	239,750	350,000	350,000					6.250	6.250	JJ	10,087	21,875	04/19/2005	01/15/2015
448110-AA-4	HUSSMAN INTERNATIONAL INC				1FE	1,998,580	100.3970	2,007,944	2,000,000	1,999,919		186			6.750	6.760	JD	11,250	135,000	06/02/1998	06/01/2008
45072P-AB-8	IASIS HEALTHCARE CORP			1	5FE	803,463	100.0000	800,000	800,000	802,331		(413)			8.750	8.670	JD	3,111	70,000	12/20/2004	06/15/2012
459506-B@-9	INTERNATIONAL FLAVORS & FRAGRA				2	8,000,000	101.0270	8,082,149	8,000,000	8,000,000					6.250	6.250	MS	130,556		09/24/2007	09/27/2017
460146-BQ-5	INTERNATIONAL PAPER CO				2FE	133,348	101.6670	124,034	122,000	128,407		(1,159)			5.850	4.624	AO	1,209	7,137	05/13/2003	10/30/2012
46625H-AN-0	JPMORGAN CHASE & CO				1FE	1,404,942	105.7730	1,480,822	1,400,000	1,402,583		(518)			6.625	6.574	MS	27,310	92,750	05/07/2002	03/15/2012
47745#-AB-3	JF SHEA CO INC				2	3,000,000	85.5490	2,566,479	3,000,000	3,000,000					6.090	6.090	MN	29,943	182,700	10/13/2005	11/02/2017

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	*	Foreign	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
47745#-AC-1	JF SHEA CO INC				2	3,000,000	92.2730	2,768,203	3,000,000	3,000,000					7.340	7.340	MS	70,342	220,200	08/22/2006	09/06/2018
48666K-AH-2	KB HOME				3FE	2,038,411	86.2500	1,768,125	2,050,000	2,041,791		1,093			5.750	5.829	FA	49,115	117,875	07/15/2005	02/01/2014
48666K-AL-3	KB HOME				3FE	65,092	86.2500	56,063	65,000	65,074		(8)			5.875	5.855	JJ	1,761	3,819	07/15/2005	01/15/2015
487836-AS-7	KELLOGG CO				2FE	2,859,545	106.0280	2,650,700	2,500,000	2,657,496		(44,101)			6.600	4.494	AO	41,250	165,000	05/15/2003	04/01/2011
489170-AB-6	KENNAMETAL INC				2FE	164,642	108.3050	178,703	165,000	164,808		35			7.200	7.231	JD	528	11,880	06/17/2002	06/15/2012
49228R-AE-3	KERN RIVER FND CORP			2	1FE	2,352,273	96.6970	2,274,313	2,352,000	2,352,115		(12)			4.893	4.943	MON	9,963	115,291	04/29/2003	04/30/2018
494368-AX-1	KIMBERLY-CLARK CORP				1FE	1,498,095	99.5760	1,493,640	1,500,000	1,498,834		176			5.000	5.016	FA	28,333	75,000	07/31/2003	08/15/2013
49446Q-BC-4	KIMCO REALTY CORP				2FE	8,000,000	92.9580	7,436,664	8,000,000	8,000,000					4.820	4.821	AO	96,400	385,600	06/01/2005	06/01/2014
494550-AH-9	KINDER MORGAN ENERGY PARTNERS				2FE	3,284,760	104.9050	3,147,162	3,000,000	3,127,007		(35,478)			6.750	5.296	MS	59,625	202,500	01/27/2003	03/15/2011
49455W-AB-2	KINDER MORGAN FINANCE				3FE	1,147,659	98.8410	1,136,667	1,150,000	1,148,584		422			5.350	5.395	JJ	30,079	61,525	03/02/2006	01/05/2011
500657-AA-9	INVISTA - MULTI			1	3FE	424,000	104.2500	417,000	400,000	413,657		(3,446)			9.250	8.061	MN	6,167	37,000	09/08/2004	05/01/2011
50075N-AB-0	KRAFT FOODS INC				2FE	2,081,340	102.0440	2,040,880	2,000,000	2,053,826		(12,495)			5.625	4.847	MN	18,750	112,500	09/16/2005	11/01/2011
502413-AJ-6	L-3 COMMUNICATIONS HOLDINGS IN			1	3FE	504,813	102.1250	510,625	500,000	501,784		(639)			7.625	7.463	JD	1,694	38,125	06/25/2002	06/15/2010
502413-AL-1	L-3 COMMUNICATIONS HOLDINGS IN			1	3FE	2,094,469	98.2500	2,063,250	2,100,000	2,096,521		479			6.125	6.159	JJ	59,310	128,625	12/11/2003	07/15/2011
502413-AS-6	L-3 COMMUNICATIONS HOLDINGS IN			1	3FE	250,000	96.5000	241,250	250,000	250,000					5.875	5.875	JJ	6,773	14,688	03/18/2005	01/15/2015
513075-AG-6	LAMAR MEDIA CORP			1	4FE	1,796,304	100.0000	1,710,000	1,710,000	1,750,881		(12,018)			7.250	6.362	JJ	61,988	123,975	11/07/2003	01/01/2011
521865-AJ-4	LEAR CORP				4FE	4,720,769	82.0000	3,977,000	4,850,000	4,749,058		11,611			5.750	6.130	FA	116,198	278,875	09/20/2005	08/01/2014
52517P-VM-0	LEHMAN BROTHERS HOLDINGS INC				1FE	3,992,840	98.7900	3,951,600	4,000,000	3,996,750		1,015			4.375	4.405	MN	15,069	175,000	12/02/2003	11/30/2010
52517P-YN-5	LEHMAN BROTHERS HOLDINGS INC				1FE	4,978,800	98.2610	4,913,035	5,000,000	4,990,782		4,164			4.250	4.344	JJ	90,903	212,500	01/04/2005	01/27/2010
532776-AJ-0	LIN TV CORP			1	4FE	1,389,047	94.1250	1,317,750	1,400,000	1,392,567		1,113			6.500	6.619	MN	11,628	91,000	06/16/2005	05/15/2013
539830-AL-3	LOCKHEED CORP				1FE	725,340	107.5200	634,366	590,000	635,496		(22,416)			8.200	3.980	JD	4,032	48,380	09/18/2003	12/01/2009
55259P-AB-2	M & I MARSHALL & ILSLEY BANK				1FE	7,480,510	103.8990	7,272,895	7,000,000	7,252,088		(62,094)			6.375	5.269	MS	148,750	446,250	04/05/2004	09/01/2011
55259P-AD-8	M & I MARSHALL & ILSLEY BANK				1FE	6,476,990	92.9360	6,040,827	6,500,000	6,482,218		1,519			5.000	5.038	JJ	148,056	325,000	11/19/2004	01/17/2017
5525V0-AJ-5	M & I MARSHALL & ILSLEY BANK			2	1FE	349,975	97.9870	356,316	363,636	357,180		3,495			2.900	5.000	FA	3,896	10,545	12/09/2005	08/18/2009
55263E-CK-9	MBNA CORP				1FE	3,494,540	99.5660	3,484,810	3,500,000	3,499,160		1,147			4.625	4.660	MS	47,663	161,875	09/02/2003	09/15/2008
552953-AF-8	MGM MIRAGE				3FE	245,000	99.7500	244,388	245,000	245,000					6.000	6.000	AO	3,675	14,700	09/11/2003	10/01/2009
552953-AR-2	MGM MIRAGE				3FE	496,297	93.7500	468,750	500,000	496,934		303			6.625	6.730	JJ	15,274	33,125	12/21/2005	07/15/2015
563571-AF-5	MANITOWOC CO INC/THE			1	3FE	1,382,506	99.0000	1,336,500	1,350,000	1,367,785		(3,950)			7.125	6.729	MN	16,031	96,188	01/14/2004	11/01/2011
564759-MJ-4	MANUFACTURERS & TRADERS TRUST				1FE	1,997,600	106.9490	2,138,988	2,000,000	1,999,131		272			8.000	8.018	AO	40,000	160,000	09/28/2000	10/01/2010
573275-AN-4	MARTIN MARIETTA CORP				1FE	4,650,840	110.1190	4,404,748	4,000,000	4,376,469		(60,201)			7.375	5.310	AO	62,278	295,000	12/04/2002	04/15/2013
58983*-CF-4	TTX COMPANY TRAILER TRAIN 32A				1	175,209	109.3070	191,515	175,209	175,209					9.850	9.850	JJ	7,287	17,541	09/26/1990	01/29/2010
58983*-CG-2	TTX COMPANY TRAILER TRAIN 32B				1	40,172	100.3620	40,317	40,172	40,172					9.850	9.850	JJ	1,671	3,716	09/26/1990	01/29/2008
59000G-AA-8	MERITOR AUTOMOTIVE INC				4FE	251,105	97.0000	236,680	244,000	245,857		(1,555)			6.800	6.087	FA	6,268	16,592	08/05/2004	02/15/2009
59001A-AK-8	MERITAGE HOMES CORP			1	3FE	182,075	69.5000	139,000	200,000	185,017		1,512			6.250	7.620	MS	3,681	12,500	01/04/2006	03/15/2015
590188-JP-4	MERRILL LYNCH & CO INC				1FE	6,617,320	100.8170	6,048,990	6,000,000	6,140,402		(119,632)			6.000	3.858	FA	134,000	360,000	11/21/2003	02/17/2009
59018Y-SH-5	MERRILL LYNCH & CO INC				1FE	1,999,950	98.1970	1,963,942	2,000,000	2,000,006		(4)			4.500	4.500	MN	14,250	90,000	11/25/2003	11/04/2010
59156R-AC-2	METLIFE INC				1FE	4,422,490	103.6960	4,147,856	4,000,000	4,212,468		(48,432)			6.125	4.626	JD	20,417	245,000	04/09/2003	12/01/2011
59217E-AQ-7	METROPOLITAN LIFE GLOBAL FUNDI				1FE	3,988,480	100.7610	4,030,444	4,000,000	3,994,277		2,264			4.500	4.565	MN	28,000	180,000	04/27/2005	05/05/2010
60467X-AC-1	MIRANT NORTH AMERICA LLC			1	4FE	354,497	100.2500	350,875	350,000	353,546		(743)			7.375	7.080	JD	72	38,719	08/04/2006	12/31/2011
608328-AM-2	MOHEGAN TRIBAL GAMING AUTHORIT				4FE	334,700	100.0000	330,000	330,000	331,413		(851)			6.375	6.079	JJ	9,701	21,038	09/09/2003	07/15/2009
608328-AT-7	MOHEGAN TRIBAL GAMING AUTHORIT			1	4FE	682,516	97.7500	654,925	670,000	677,534		(2,148)			6.125	5.726	FA	15,503	41,038	07/28/2005	02/15/2011
615394-AF-0	MOOG INC			1	3FE	1,060,500	97.2500	1,021,125	1,050,000	1,057,185		(1,186)			6.250	6.090	JJ	30,260	65,625	01/05/2005	01/15/2013
617446-HR-3	MORGAN STANLEY				1FE	5,062,135	99.3360	4,966,800	5,000,000	5,043,465		(7,235)			5.300	5.106	MS	88,333	265,000	05/27/2005	03/01/2013
629855-AE-7	NALCO COMPANY			1	4FE	1,083,545	101.2500	1,063,125	1,050,000	1,063,635		(6,602)			7.750	6.997	MN	10,398	81,375	09/21/2004	11/15/2009
63534P-AD-9	NATIONAL CITY BANK				1FE	1,498,830	92.6130	1,389,195	1,500,000	1,499,300		113			4.625	4.635	MN	11,563	69,375	05/05/2003	05/01/2013
651290-AE-8	NEWFIELD EXPLORATION CO				3FE	1,380,500	103.7500	1,400,625	1,350,000	1,365,639		(4,341)			7.625	7.205	MS	34,313	102,938	06/07/2004	03/01/2011
651290-AH-1	NEWFIELD EXPLORATION CO			1	3FE	354,721	99.0000	346,500	350,000	353,233		(582)			6.625	6.392	MS	7,729	23,188	04/04/2005	09/01/2012
652482-BD-1	NEWS AMERICA INC				2FE	4,070,549	99.4300	3,977,180	4,000,000	4,030,152		(12,757)			4.750	4.387	MS	55,944	190,000	09/01/2004	03/15/2010
652482-BG-4	NEWS AMERICA INC				2FE	2,997,943	99.4850	2,984,559	3,000,000	2,998,639		158			5.300	5.308	JD	7,067	159,000	04/12/2005	12/15/2014
652482-BP-4	NEWS AMERICA INC				2FE	3,899,038	104.0480	4,057,872	3,900,000	3,899,037		(1)			6.650	6.652	MN	33,860		11/08/2007	11/15/2037
65332V-BJ-1	NEXTEL COMMUNICATIONS INC			1	2FE	7,270,000	93.9970	6,833,575	7,270,000	7,270,000					5.950	5.950	MS	127,366	432,565	11/21/2005	03/15/2014
666807-AT-9	NORTHROP GRUMMAN CORP				2FE	1,706,535	106.5750	1,598,619	1,500,000	1,595,914		(27,795)			7.125	4.891	FA	40,375	106,875	09/08/2003	02/15/2011
67461F-EA-1	OCCIDENTAL PETROLEUM CORP				1FE	2,000,000	100.0650	2,001,308	2,000,000	2,000,000					8.100	8.103	MN	20,700	162,000	01/05/1993	01/14/2008
676255-AL-6	BRISTOW GROUP INC			1	3FE	669,500	96.0000	672,000	700,000	680,581		2,856			6.125	6.741	JD	1,906	42,875	01/28/2004	06/15/2013
68003Q-BA-3	OLD NATIONAL BANCORP/IN				2FE	1,993,560	99.1780	1,983,556	2,000,000	1,999,416		1,360			3.500	3.571	JD	5,639	70,000	05/28/2003	06/02/2008
681904-AG-3	OMNICARE INC			1	4FE	910,000	91.0000	819,000	900,000	905,172		(1,332)			6.125	5.936	JD	4,594	55,125	01/30/2004	06/01/2011
681904-AK-4	OMNICARE INC			1	4FE	197,956	93.0000	181,350	195,000	197,343		(312)			6.875	6.627	JD	596	13,406	12/14/2005	12/15/2013

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	*	Foreign	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
69073T-AL-7	OWENS-BROCKWAY GLASS CONTAINER			1	4FE	250,000	99.5000	248,750	250,000	250,000					6.750	6.750	JD	1,406	16,875	05/31/2005	12/01/2014
693627-AX-9	PICC PROPERTY & CASUALTY				2FE	1,983,010	97.8770	1,957,540	2,000,000	1,989,236		1,588			5.000	5.110	MS	29,444	100,000	10/07/2003	09/15/2013
69422P-AB-5	PACIFIC ENERGY PARTNERS L.P			1	2FE	1,168,977	104.0630	1,196,728	1,150,000	1,162,312		(2,303)			7.125	6.841	JD	3,642	81,938	11/05/2004	06/15/2012
695156-AM-1	PACKAGING CORP OF AMERICA				3FE	1,997,260	101.4370	2,028,740	2,000,000	1,998,318		247			5.750	5.768	FA	47,917	115,000	09/17/2003	08/01/2013
704549-AC-8	PEABODY ENERGY CORP			1	3FE	1,470,857	100.5000	1,457,250	1,450,000	1,460,617		(2,900)			6.875	6.617	MS	29,352	99,688	04/21/2005	03/15/2011
704549-AD-6	PEABODY ENERGY CORP			1	3FE	656,250	94.0000	611,000	650,000	653,966		(795)			5.875	5.713	AO	8,062	38,188	12/14/2004	04/15/2012
73318E-AK-9	POPULAR NORTH AMERICA INC				1FE	3,497,918	99.0420	3,466,484	3,500,000	3,499,654		446			3.875	3.889	AO	33,906	135,625	10/03/2003	10/01/2008
74005P-AJ-3	PRAXAIR INC				1FE	3,541,520	107.0990	3,212,955	3,000,000	3,283,764		(60,229)			6.375	3.936	AO	47,813	191,250	05/27/2003	04/01/2012
74153W-AB-5	PRICOA GLOBAL FUNDING I				1FE	5,563,240	98.9240	5,604,056	5,665,000	5,637,577		27,510			3.900	4.423	JD	9,819	220,935	03/09/2005	12/15/2008
74153W-AN-9	PRICOA GLOBAL FUNDING I				1FE	7,928,450	99.3940	7,951,520	8,000,000	7,968,504		14,457			4.200	4.404	JJ	154,933	336,000	03/04/2005	01/15/2010
74153W-AS-8	PRICOA GLOBAL FUNDING I				1FE	3,992,640	100.6420	4,025,680	4,000,000	3,995,029		976			4.625	4.656	JD	95,583	92,500	06/16/2005	06/25/2012
74913G-AK-1	US WEST COMMUNICATIONS INC				2FE	648,222	101.7500	646,113	635,000	646,285		(1,106)			7.625	7.311	JD	2,152	48,419	02/10/2006	06/15/2015
74986@-AC-5	RREEF AMERICA REIT II INC				1	5,000,000	96.8360	4,841,777	5,000,000	5,000,000					5.290	5.290	AO	55,839	264,500	10/13/2004	10/15/2014
74986@-AH-4	RREEF AMERICA REIT II INC				1	4,000,000	95.3250	3,812,994	4,000,000	4,000,000					5.410	5.410	FA	85,358	216,400	01/30/2006	02/09/2016
755111-BN-0	RAYTHEON CO				2FE	4,233,293	102.4190	4,096,764	4,000,000	4,137,443		(22,711)			5.375	4.629	AO	53,750	215,000	06/05/2003	04/01/2013
758940-AF-7	REGIONS FINANCIAL CORPORATION				1FE	5,797,623	105.1190	5,350,557	5,090,000	5,470,464		(109,603)			7.000	4.443	MS	118,767	356,300	11/10/2004	03/01/2011
75913M-AA-7	REGIONS BANK				1FE	11,216,231	94.2960	10,523,434	11,160,000	11,216,503		272			6.450	6.411	JD	369,888		08/02/2007	06/26/2037
78387G-AD-5	SBC COMMUNICATIONS INC				1FE	1,000,070	104.0950	1,040,946	1,000,000	1,000,058		(12)			6.250	6.248	MS	18,403	62,500	08/02/2001	03/15/2011
78387G-AK-9	SBC COMMUNICATIONS INC				1FE	3,424,984	103.6520	3,280,586	3,165,000	3,307,153		(26,898)			5.875	4.780	FA	70,245	185,944	03/24/2003	08/15/2012
78442F-AB-4	SLM CORP				2FE	4,109,840	89.4440	3,577,748	4,000,000	4,060,654		(11,388)			5.125	4.758	FA	70,611	205,000	04/07/2003	08/27/2012
78442F-AQ-1	SLM CORP				2FE	3,550,715	85.2820	2,984,881	3,500,000	3,534,909		(3,910)			5.000	4.836	AO	36,944	175,000	07/15/2003	04/15/2015
786429-AQ-3	SAFECO CORP				2FE	5,122,180	99.8600	4,993,000	5,000,000	5,043,829		(19,670)			4.875	4.430	FA	101,563	243,750	12/01/2003	02/01/2010
80852#-AF-4	SCHWANS FOOD CO /PVT				2	3,000,000	86.4950	2,594,854	3,000,000	3,000,000					4.900	4.900	MN	19,600	147,000	05/09/2003	05/13/2015
827048-AK-5	SILGAN HOLDINGS INC			1	4FE	1,404,000	97.0000	1,358,000	1,400,000	1,402,249		(494)			6.750	6.702	MN	12,075	94,500	12/17/2003	11/15/2011
828807-BA-4	SIMON PROPERTY GROUP L.P				1FE	1,213,332	100.1190	1,201,424	1,200,000	1,205,062		(2,124)			4.875	4.672	MS	16,738	58,500	10/10/2003	03/18/2010
828807-BL-0	SIMON PROPERTY GROUP L.P				1FE	5,992,567	99.4060	5,964,378	6,000,000	5,996,225		1,420			4.600	4.627	JD	12,267	276,000	09/08/2005	06/15/2010
828807-BM-8	SIMON PROPERTY GROUP L.P				1FE	2,991,365	94.0190	2,820,567	3,000,000	2,993,273		724			5.100	5.137	JD	6,800	153,000	09/08/2005	06/15/2015
829226-AM-1	SINCLAIR BROADCAST GROUP INC			1	4FE	1,165,625	101.8750	1,120,625	1,100,000	1,126,023		(10,598)			8.000	6.825	MS	25,911	88,000	11/10/2003	03/15/2010
832248-AF-5	SMITHFIELD FOODS INC				3FE	449,350	101.0000	444,400	440,000	442,722		(1,372)			8.000	7.623	AO	7,431	35,200	04/03/2002	10/15/2009
843830-AD-2	SOUTHERN STAR CENTRAL CORP			1	3FE	439,875	95.7500	430,875	450,000	440,914		808	12,286		6.750	7.080	MS	10,125	30,375	09/20/2006	03/01/2016
84603M-EX-0	SOVEREIGN BANCORP INC				2FE	5,460,135	95.4940	5,252,159	5,500,000	5,476,761		3,794			5.125	5.219	MS	82,997	281,875	03/13/2003	03/15/2013
84611#-AC-5	SOVRAN SELF STORAGE INC				2	3,000,000	98.2920	2,948,769	3,000,000	3,000,000					6.380	6.380	AO	34,558	191,400	04/04/2006	04/26/2016
847788-AK-2	SPEEDWAY MOTORSPORTS INC			1	3FE	1,085,100	98.5000	1,034,250	1,050,000	1,068,126		(4,632)			6.750	6.182	JD	5,906	70,875	01/05/2004	06/01/2011
852060-AJ-1	SPRINT CAPITAL CORP				2FE	1,127,800	104.2100	1,042,099	1,000,000	1,073,366		(21,510)			7.625	5.024	JJ	31,983	76,250	05/06/2005	01/30/2011
85375C-AP-6	STANDARD-PACIFIC CORP				3FE	1,353,000	88.5000	1,194,750	1,350,000	1,194,750		(750)	155,841		6.500	6.439	AO	21,938	87,750	06/22/2004	10/01/2008
85375C-AS-0	STANDARD-PACIFIC CORP				3FE	90,863	68.0000	61,200	90,000	61,200		(165)	29,285		6.500	6.274	FA	2,210	5,850	08/01/2005	08/15/2010
85590A-AD-6	STARWOOD HOTELS AND RESORTS WO 144A				2FE	891,000	106.2600	850,082	800,000	852,429		(10,277)			7.875	6.129	MN	10,500	63,000	11/14/2003	05/01/2012
857689-AV-5	STATION CASINOS INC			1	4FE	1,521,315	89.0000	1,388,400	1,560,000	1,536,755		4,595			6.000	6.405	AO	23,400	93,600	04/28/2005	04/01/2012
867363-AE-3	SUNGARD DATA				4FE	96,250	87.7500	96,525	110,000	99,416		1,374			4.875	6.847	JJ	2,473	5,363	07/29/2005	01/15/2014
86787G-AB-8	SUNTRUST BANK				1FE	7,367,605	104.2130	6,773,858	6,500,000	6,910,145		(115,347)			6.375	4.274	AO	103,594	414,375	01/16/2004	04/01/2011
87305Q-BS-9	TTX COMPANY 144A				2FE	1,999,180	100.7150	2,014,300	2,000,000	1,999,620		118			4.500	4.507	JD	4,000	90,000	12/12/2003	12/15/2010
880779-AS-2	TEREX CORP			1	4FE	494,768	101.2500	506,250	500,000	496,333		464			7.375	7.528	JJ	17,003	36,875	06/08/2004	01/15/2014
88088#-AA-4	TERNEUZEN TRUSTS /PVT				1	707,646	100.0500	708,001	707,646	707,646					5.600	5.600	JJ	19,704	39,628	01/02/2004	01/02/2014
88088#-AB-2	TERNEUZEN TRUSTS /PVT				1	471,764	100.0500	472,000	471,764	471,764					5.600	5.600	JJ	13,136	26,419	01/02/2004	01/02/2014
88088#-AC-0	TERNEUZEN TRUSTS /PVT				1	392,057	100.0500	392,254	392,057	392,057					5.600	5.600	JJ	10,917	21,955	06/24/2003	01/02/2014
88088#-AD-8	TERNEUZEN TRUSTS /PVT				1	392,057	100.0500	392,254	392,057	392,057					5.600	5.600	JJ	10,917	21,955	06/24/2003	01/02/2014
882440-AS-9	TEXAS GAS TRANSMISSION 144A				2FE	4,000,000	95.2860	3,811,420	4,000,000	4,000,000					4.600	4.600	JD	15,333	184,000	05/22/2003	06/01/2015
884103-AA-0	CORDANT TECHNOLOGIES INC				2FE	2,485,575	100.1020	2,502,560	2,500,000	2,499,677		1,885			6.625	6.705	MS	55,208	165,625	02/26/1998	03/01/2008
892332-AM-9	TOYO COMMUNICATION EQUIPMENT				1FE	3,308,673	100.9490	3,331,317	3,300,000	3,303,982		(1,238)			4.350	4.306	JD	6,380	143,550	12/03/2003	12/15/2010
893570-BR-1	TRANS CONTINENTAL GAS PIPELINE SER-B				2FE	1,513,125	104.8750	1,468,250	1,400,000	1,459,438		(14,400)			7.000	5.686	FA	37,022	98,000	07/08/2004	08/15/2011
893570-BW-0	TRANS CONTINENTAL GAS PIPELINE				2FE	633,750	102.6250	667,063	650,000	635,299		1,288	18,559		6.400	6.761	AO	8,782	41,600	10/16/2006	04/15/2016
893647-AJ-6	TRANSDIGM INC			1	4FE	924,750	101.5000	913,500	900,000	920,904		(3,729)	(24,633)		7.750	7.142	JJ	32,163	74,013	12/13/2006	07/15/2012
895953-AB-3	YUM BRANDS INC				2FE	2,726,000	100.9460	2,422,709	2,400,000	2,430,847		(80,802)			7.650	4.126	MN	23,460	183,600	02/12/2004	05/15/2008
89838@-AA-7	THE ESTATE OF JAMES CAMBELL				1	3,000,000	99.3540	2,980,610	3,000,000	3,000,000					5.170	5.172	JD	77,981	155,100	09/28/2004	09/30/2011
90333W-AA-6	US BANK NA				1FE	8,338,355	104.8790	7,865,888	7,500,000	7,930,555		(108,315)			6.375	4.616	FA	199,219	478,125	10/26/2004	08/01/2011
907818-BX-5	UNION PACIFIC CORP				2FE	1,991,040	100.1190	2,002,384	2,000,000	1,999,900		1,179			6.625	6.687	FA	55,208	132,500	01/29/1998	02/01/2008
907818-CK-2	UNION PACIFIC CORP				2FE	1,104,160	103.9580	1,039,584	1,000,000	1,043,808		(13,019)			6.650	5.076	JJ	30,664	66,500	11/06/2002	01/15/2011

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	9	10	11	Change in Book Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	*	Foreign	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
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007				1FE	10,000,000	96.9710	9,697,074	10,000,000	10,000,000					6.176	6.176	JJ	259,049		07/19/2007	01/02/2031
908064-AA-6	UNION PLANTERS BANK NATIONAL A			1	1FE	1,010,620	100.4980	1,004,983	1,000,000	1,001,331		(6,307)			6.500	5.834	MS	19,139	65,000	06/22/2006	03/15/2008
911365-AN-4	UNITED RENTALS - NORTH AMERICA			1	4FE	888,468	90.7500	807,675	890,000	888,797		126			6.500	6.523	FA	21,854	57,850	01/23/2007	02/15/2012
91302@-AB-8	UNITED TECHNOLOGIES CORP ESOP			2	1	69,400	102.4590	71,106	69,400	69,400					7.680	7.754	MJSD	311	5,330	01/31/1990	12/10/2008
91324P-AF-9	UNITEDHEALTH GROUP INCORPORATE				1FE	5,873,260	99.8690	5,992,140	6,000,000	5,995,172		59,012			3.300	4.322	JJ	83,050	198,000	11/28/2005	01/30/2008
91324P-AM-4	UNITEDHEALTH GROUP INCORPORATE				1FE	2,455,525	96.5310	2,413,283	2,500,000	2,465,843		3,835			4.875	5.104	MS	35,885	121,875	03/11/2005	03/15/2015
91879Q-AH-2	VAIL RESORTS INC			1	4FE	1,168,963	98.5000	1,132,750	1,150,000	1,160,999		(2,264)			6.750	6.482	FA	29,325	77,625	01/11/2006	02/15/2012
920253-AC-5	VALMONT INDUSTRIES INC			1	4FE	1,152,259	99.0000	1,138,500	1,150,000	1,151,524		(293)			6.875	6.839	MN	13,177	79,063	12/07/2004	05/01/2012
92344R-AA-0	VERIZON NEW ENGLAND INC				1FE	545,555	105.1080	525,540	500,000	521,884		(5,231)			6.500	5.186	MS	9,569	32,500	12/23/2002	09/15/2011
92344T-AA-6	VERIZON PENNSYLVANIA				1FE	1,298,513	103.0730	1,288,413	1,250,000	1,282,034		(7,342)			5.650	4.915	MN	9,024	70,625	08/30/2005	11/15/2011
92345N-AA-8	VERIZON VIRGINIA				1FE	2,994,990	96.3120	2,889,360	3,000,000	2,997,111		480			4.625	4.646	MS	40,854	138,750	03/11/2003	03/15/2013
92976G-AG-6	WACHOVIA BANK				1FE	4,676,350	90.1130	4,505,670	5,000,000	4,678,383		2,033			5.850	6.337	FA	121,875	147,875	07/09/2007	02/01/2037
929903-AD-4	WACHOVIA CORP				1FE	1,496,565	97.9310	1,468,958	1,500,000	1,499,179		701			3.625	3.675	FA	20,240	54,375	02/03/2004	02/17/2009
931142-BT-9	WAL-MART STORES INC				1FE	6,399,590	99.5270	6,469,262	6,500,000	6,438,544		9,900			4.550	4.753	MN	49,292	295,750	10/23/2003	05/01/2013
931142-BV-4	WAL-MART STORES INC				1FE	7,999,200	100.2870	8,022,960	8,000,000	7,999,758		71			4.125	4.126	FA	124,667	330,000	04/02/2004	02/15/2011
93933V-AS-7	WASHINGTON MUTUAL BANK FA				2FE	1,502,093	87.8220	1,317,330	1,500,000	1,501,306		(219)			5.500	5.480	JJ	38,042	82,500	11/14/2002	01/15/2013
93933W-AA-4	WASHINGTON MUTUAL BANK FA				2FE	1,126,410	94.3530	943,533	1,000,000	1,062,704		(16,285)			6.875	4.881	JD	3,056	68,750	10/27/2003	06/15/2011
94973V-AJ-6	WELLPOINT INC				1FE	6,469,705	100.1440	6,509,373	6,500,000	6,480,613		5,749			5.000	5.107	JJ	149,861	325,000	02/13/2006	01/15/2011
949748-AF-4	WELLS FARGO BANK NA				1FE	6,772,460	105.7950	6,347,712	6,000,000	6,337,186		(99,909)			6.450	4.477	FA	161,250	387,000	01/14/2004	02/01/2011
960386-AG-5	WABTEC CORP				3FE	1,109,994	98.5000	1,083,500	1,100,000	1,106,569		(961)			6.875	6.745	JJ	31,720	75,625	05/10/2005	07/31/2013
962166-BA-1	WEYERHAEUSER CO				2FE	2,985,000	100.8110	3,024,315	3,000,000	2,997,889		2,404			5.950	6.038	MN	29,750	178,500	10/16/2001	11/01/2008
97189@-AA-5	WILSHIRE NEW YORK II NEW YORK				1													2,521	40,658	04/11/2000	04/13/2007
97190*-AA-4	WILSHIRE NEW YORK PARTNERS III				1													15,739	354,132	12/26/2000	12/28/2005
97381W-AF-1	WINDSTREAM CORP			1	3FE	704,375	95.2500	666,750	700,000	704,240		(135)			7.000	6.892	MS	14,428	26,950	05/15/2007	03/15/2015
98385X-AC-0	XTO ENERGY INC				2FE	500,000	105.8310	529,155	500,000	500,000					6.250	6.250	AO	6,597	31,250	08/04/2003	04/15/2013
988498-AA-9	YUM BRANDS INC				2FE	2,492,813	107.8270	2,426,112	2,250,000	2,430,827		(34,387)			7.700	5.652	JJ	86,625	173,250	02/21/2006	07/01/2012
003669-AC-2	ABITIBI-CONSOLIDATED INC		I		4FE	992,125	68.1250	681,250	1,000,000	994,935		759			6.000	6.110	JD	1,833	60,000	01/12/2004	06/20/2013
032479-AC-1	ANADARKO FINANCE		I		2FE	2,415,987	105.7310	2,220,359	2,100,000	2,243,295		(39,003)			6.750	4.521	MN	23,625	141,750	03/04/2003	05/01/2011
064159-AB-2	BANK OF NOVA SCOTIA		I		1FE	4,814,400	100.9110	5,045,550	5,000,000	4,986,472		18,187			6.250	6.650	MS	92,014	312,500	01/27/1994	09/15/2008
12201P-AM-8	BURLINGTON RESOURCES - CANADA		I		1FE	5,170,050	106.0700	4,773,164	4,500,000	4,841,827		(78,426)			6.500	4.368	JD	24,375	292,500	09/29/2003	12/01/2011
136375-BH-4	CANADIAN NATIONAL RAILWAY CO		I		1FE	12,782,976	97.1590	12,436,352	12,800,000	12,790,286		1,626			4.400	4.416	MS	165,831	563,200	03/10/2003	03/15/2013
136385-AL-5	CANADIAN NATURAL RESOURCES LTD		I		2FE	473,140	97.7070	488,535	500,000	473,222		82			6.250	6.664	MS	9,201		09/20/2007	03/15/2038
146900-AC-9	CASCADES INC		I	1	3FE	890,252	93.7500	820,313	875,000	882,208		(2,263)			7.250	6.923	FA	23,965	63,438	01/29/2004	02/15/2011
20825U-AB-0	CONOCO FUNDING CO		I		1FE	2,835,765	106.2130	2,655,328	2,500,000	2,666,068		(39,444)			6.350	4.426	AO	33,514	158,750	05/01/2003	10/15/2011
292505-AB-0	ENCANA CORP		I		2FE	3,975,520	96.4810	3,859,240	4,000,000	3,984,483		2,269			4.750	4.828	AO	40,111	190,000	10/27/2003	10/15/2013
60871N-AC-3	MOLSON COORS CAPITAL FINANCE U		I		2FE	499,981	100.5290	502,643	500,000	500,010		(3)			4.850	4.849	MS	6,669	24,250	12/07/2005	09/22/2010
65334H-AC-6	NEXEN INC		I		2FE	2,469,240	97.6780	2,441,950	2,500,000	2,478,457		3,053			5.050	5.222	MN	14,378	126,250	03/11/2005	11/20/2013
65542N-AJ-6	NORAMPAC INC		I	1	3FE	1,607,180	91.2500	1,414,375	1,550,000	1,580,492		(7,827)			6.750	6.102	JD	8,719	104,625	10/26/2004	06/01/2011
66977W-AF-6	NOVA CHEMICALS CORPORATION		I		3FE	1,420,000	93.7500	1,312,500	1,400,000	1,411,296		(2,399)			6.500	6.270	JJ	41,961	91,000	07/27/2004	01/15/2012
67000X-AB-2	NOVELIS INC		I	1	4FE	535,575	94.0000	521,700	555,000	537,411		1,836			7.250	7.839	FA	15,201	42,442	01/08/2007	02/15/2015
77509N-AH-6	ROGERS CABLE SYSTEMS 144A		I		2FE	671,108	102.6160	667,003	650,000	663,472		(2,050)			6.250	5.801	JD	1,806	40,625	01/12/2004	06/15/2013
77531Q-AD-0	ROGERS WIRELESS COMMUNICATIONS		I		2FE	811,706	103.0160	824,126	800,000	808,316		(1,079)			6.375	6.170	MS	17,000	51,000	07/12/2004	03/01/2014
781903-AG-4	RUSSEL METALS		I	1	3FE	1,090,250	92.6250	1,065,188	1,150,000	1,107,507		5,322			6.375	7.126	MS	24,438	73,313	07/23/2004	03/01/2014
82028K-AG-6	SHAW COMMUNICATIONS INC		I		3FE	471,375	102.7500	462,375	450,000	460,538		(2,819)			7.250	6.442	AO	7,703	32,625	05/25/2004	04/06/2011
82028K-AH-4	SHAW COMMUNICATIONS INC		I		3FE	624,300	102.8750	617,250	600,000	612,864		(2,764)			7.200	6.575	JD	1,920	43,200	04/29/2003	12/15/2011
866950-AB-4	SUN MEDIA CORP		I	1	4FE	1,316,000	97.3750	1,265,875	1,300,000	1,307,373		(2,031)			7.625	7.418	FA	37,447	99,125	03/03/2003	02/15/2011
87971M-AC-7	TELUS CORP ORD		I		2FE	12,258,390	108.3470	11,376,425	10,500,000	11,511,794		(266,229)			8.000	4.900	JD	70,000	840,000	07/21/2005	06/01/2011
884903-AT-2	THOMSON CORPORATION		I		2FE	3,982,720	98.2140	3,928,572	4,000,000	3,989,241		1,604			5.250	5.306	FA	79,333	210,000	08/05/2003	08/15/2013
884903-AZ-8	THOMSON CORPORATION		I		2FE	7,937,360	100.4120	8,032,936	8,000,000	7,939,175		1,815			5.700	5.838	AO	112,733		09/27/2007	10/01/2014
89352H-AA-7	TRANSCANADA PIPELINES LTD		I		1FE	993,070	95.4920	954,916	1,000,000	995,880		662			4.000	4.085	JD	1,778	40,000	06/09/2003	06/15/2013
92658T-AG-3	VIDEOTRON - LE GRPE LTD		I	1	4FE	715,750	97.8750	685,125	700,000	708,901		(1,871)			6.875	6.512	JJ	22,191	48,125	10/02/2003	01/15/2012
055451-AA-6	BHP BILLITON		F		1FE	3,535,465	97.0540	3,396,890	3,500,000	3,520,795		(3,435)			4.800	4.671	AO	35,467	168,000	05/14/2003	04/15/2013
05567M-AA-3	BNP PARIBAS		F		1FE	8,995,770	94.3710	8,493,390	9,000,000	8,996,655		364			4.800	4.806	JD	8,400	432,000	06/17/2005	06/24/2015
066716-AB-7	CENTRAL BANK OF TUNISIA		F		2FE	118,900	124.0700	124,070	100,000	117,245		(414)			8.250	6.666	MS	2,338	8,250	06/24/2003	09/19/2027
111013-AB-4	BRITISH SKY BROADCASTING GROUP		F		2FE	470,000	101.9430	509,717	500,000	494,168		4,695			6.875	7.963	FA	12,222	34,375	10/02/2001	02/23/2009
11778B-AA-0	BSKYB FINANCE UK PLC		F		2FE	2,081,079	98.3920	2,066,222	2,100,000	2,084,361		1,553			5.625	5.745	AO	24,938	118,125	10/13/2005	10/15/2015
12626#-AC-9	CRH PLC		F		2	750,000	100.8740	756,555	750,000	750,000					7.640	7.640	MN	4,934	57,300	06/07/1996	05/30/2008

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	*	Foreign	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
12626#-AF-2	CRH PLC		F		2	5,000,000	104.1610	5,208,038	5,000,000	5,000,000					7.740	7.740	MS	106,425	387,000	09/20/1999	09/22/2009
22268*-AE-1	AKZO NOBEL NV		F		1	500,000	103.2450	516,224	500,000	500,000					7.340	7.340	AO	6,932	36,700	04/21/1997	04/23/2009
25156P-AB-9	DEUTSCHE TELEKOM INTERNATIONAL		F		1FE	621,955	106.7590	533,796	500,000	544,808		(17,002)			8.000	4.124	JD	1,778	40,000	06/25/2003	06/15/2010
251594-AE-7	DBS BANK LTD/SINGAPORE 144A		F		1FE	1,120,650	106.0550	1,060,551	1,000,000	1,055,193		(14,582)			7.125	5.315	MN	9,104	71,250	01/07/2003	05/15/2011
25244S-AB-7	DIAGEO FINANCE BV		F		1FE	3,859,200	96.8260	3,873,020	4,000,000	3,928,762		19,948			3.875	4.470	AO	38,750	155,000	04/19/2004	04/01/2011
33632*-FH-5	JACO TRUST		F	2	2	205,959	105.3620	217,003	205,959	205,959					7.900	7.750	DEC	25,013	22,763	12/28/1989	12/29/2009
33938E-AJ-6	FLEXTRONICS INTERNATIONAL LTD		F	1	3FE	1,232,175	97.0000	1,193,100	1,230,000	1,230,460		(837)			6.500	6.427	MN	10,216	79,950	11/30/2004	05/15/2011
35177P-AK-3	FRANCE TELECOM SA		F		1FE	2,552,460	107.4830	2,149,650	2,000,000	2,231,552		(67,550)			7.750	3.832	MS	51,667	155,000	06/25/2003	03/01/2011
404280-AB-5	HSBC HOLDINGS PLC		F		1	1,567,345	100.0820	1,501,230	1,500,000	1,540,321		(7,107)			5.250	4.635	JD	4,156	78,750	04/02/2004	12/12/2012
449786-AA-0	ING BANK - INTERNATIONALE NEDE		F		1FE	5,553,170	101.8780	5,603,290	5,500,000	5,536,376		(4,062)			5.125	5.015	MN	46,979	281,875	07/15/2003	05/01/2015
48121C-C*-5	ELSEVIER FINANCE SA		F		1	5,000,000	98.4670	4,923,369	5,000,000	5,000,000					4.750	4.750	FA	98,958	237,500	01/31/2005	02/01/2012
638539-AH-9	NATIONAL WESTMINSTER BANK PLC		F		1FE	2,988,030	104.2740	3,128,220	3,000,000	2,997,242		1,427			7.375	7.432	AO	55,313	221,250	09/21/1999	10/01/2009
63859U-AG-8	NATIONWIDE BLDG SOCIETY		F		1FE	1,995,520	100.0110	2,000,220	2,000,000	1,999,032		895			4.000	4.048	JJ	36,889	80,000	12/03/2003	01/15/2009
780097-AL-5	ROYAL BANK OF SCOTLAND GROUP P		F		1FE	1,555,455	97.8640	1,467,954	1,500,000	1,536,741		(4,552)			5.000	4.574	AO	18,750	75,000	07/11/2003	10/01/2014
780097-AN-1	ROYAL BANK OF SCOTLAND PLC - T		F		1FE	995,260	99.6540	996,540	1,000,000	996,939		438			5.000	5.061	MN	6,806	50,000	11/05/2003	11/12/2013
80932R-AG-0	SCOTLAND INTL FIN NO 2 BV 144A		F		1FE	9,308,520	91.9640	8,736,580	9,500,000	9,381,600		18,715			4.250	4.511	MN	42,618	403,750	10/23/2003	05/23/2013
87927V-AD-0	TELECOM ITALIA CAPITAL		F		2FE	3,249,197	98.7090	3,208,033	3,250,000	3,249,836		181			4.000	4.006	MN	16,611	130,000	10/18/2004	11/15/2008
87927V-AE-8	TELECOM ITALIA CAPITAL		F		2FE	2,506,741	98.8330	2,470,825	2,500,000	2,504,699		(700)			5.250	5.211	MN	16,771	131,250	10/18/2004	11/15/2013
879403-AL-7	TELEFONOS DE MEXICO SAB DE CV		F		1FE	1,995,660	99.5100	1,990,200	2,000,000	1,999,162		911			4.500	4.549	MN	10,500	90,000	11/12/2003	11/19/2008
902120-AE-4	TYCO INTERNATIONAL LTD		F		2FE	4,968,750	121.5840	6,079,190	5,000,000	4,975,835		794			8.000	8.056	MS	133,333	400,000	03/02/1993	03/01/2023
92857W-AC-4	VODAFONE GROUP PLC		F		1FE	510,115	99.9110	499,554	500,000	500,211		(2,591)			3.950	3.417	JJ	8,284	19,750	12/17/2003	01/30/2008
96008Y-AB-1	WESTFIELD GROUP		F		1FE	4,992,100	93.3990	4,669,935	5,000,000	4,994,263		680			5.125	5.145	MN	32,743	256,250	10/26/2004	11/15/2014
980236-AD-5	WOODSIDE FINANCE		F		2FE	1,486,455	99.6350	1,494,525	1,500,000	1,491,267		1,246			5.000	5.116	MN	9,583	75,000	11/03/2003	11/15/2013
G2978#-AB-9	ELECTRICITY SUPPLY BOARD /PVT		F		1	2,000,000	98.2340	1,964,687	2,000,000	2,000,000					5.040	5.040	JD	4,480	100,800	12/12/2003	12/15/2013
G5241#-AB-3	KERRY GROUP FINANCIAL SERVS /PVT		F		2	1,000,000	97.8270	978,266	1,000,000	1,000,000					4.990	4.990	AO	8,455	49,900	04/28/2003	04/01/2013
G6843#-AC-1	P&O PRINCESS CRUISES PLC		F		1	500,000	100.1760	500,880	500,000	500,000					6.540	6.540	FA	12,263	32,700	02/15/1996	02/16/2008
L0714#-AB-6	BARILLA FINANCE S.A. /PVT B		F		3	2,000,000	97.5630	1,951,260	2,000,000	2,000,000					5.550	5.550	JD	6,783	111,000	12/05/2003	12/01/2013
L6466#-AA-5	MONDADORI INTERNATIONAL SA /PVT		F		2	2,500,000	95.7260	2,393,145	2,500,000	2,500,000					5.420	5.420	JD	4,893	135,500	12/16/2003	12/18/2013
N0060#-AA-6	ADIDAS-SALOMON AG		F		2	5,000,000	100.1810	5,009,032	5,000,000	5,000,000					5.200	5.200	JJ	113,389	260,000	01/11/2006	01/24/2009
X4761*-AC-9	LANDSBANKI ISLANDS HF		F		1	2,000,000	96.6910	1,933,815	2,000,000	2,000,000					5.760	5.760	MS	29,120	115,200	03/17/2006	03/30/2011
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations						822,771,648	XXX	797,532,976	805,635,616	813,436,882		(2,345,248)	195,109		XXX	XXX	XXX	12,532,350	42,774,463	XXX	XXX
05947U-AB-4	BACM..00-1 2000-1 A2A			2	1FE	5,826,953	103.3670	5,168,338	5,000,000	5,177,715		(161,012)			7.333	4.007	MON	30,554	366,650	07/24/2003	10/01/2009
07386H-UL-3	BEAR STEARNS ALT-A TRUST BALTA 05-5 24A			2	1FE	690,026	99.0270	675,293	681,928	689,826		(88)			5.676	5.406	MON	3,225	38,598	07/20/2005	07/25/2035
07386H-VY-4	BALTA..05-7 05-7 2B1			2	1FE	994,799	97.6990	971,757	994,644	994,737		(95)			5.555	5.582	MON	4,604	55,170	08/10/2005	08/01/2035
07387A-BW-4	BSARM..05-4 05-4 B1			2	1FE	993,469	97.1550	965,809	994,091	992,945		90			5.146	5.138	MON	4,263	51,166	07/08/2005	08/25/2035
12667G-5U-3	CWALT..05-43 05-43 1A			2	1FE	1,221,943	96.0670	1,169,043	1,216,904	1,221,431		(349)			5.355	5.345	MON	5,430	65,205	07/15/2005	10/25/2035
12667G-R6-2	CWALT..05-41 05-41 1A1			2	1FE	299,137	94.8030	283,591	299,137	299,137					5.195	5.251	MON	259	16,862	07/14/2005	09/25/2035
131366-AK-2	CALSTRS TRUST CSTRST..02-C6 ABS 2002-C6 A			2	1FE	4,520,631	100.8420	4,536,035	4,498,155	4,504,536		(3,226)			4.463	4.353	MON	6,134	200,753	11/20/2002	11/20/2009
161505-CW-0	CCMSC..98-2			2	1FE	2,670,734	100.6240	2,657,654	2,641,167	2,635,799		(2,760)			6.390	6.254	MON	14,064	168,771	11/10/1998	11/01/2008
32051G-QD-0	FHAMS..05-AA6 05-AA6 B1			2	1FE	999,736	98.0120	971,437	991,141	995,677		1,191			5.418	5.054	MON	4,475	53,836	07/06/2005	07/01/2035
33735P-AF-4	FUNBCMT..99-C1			2	1FE	3,268,309	100.3370	3,231,393	3,220,551	3,216,388		(4,096)			6.070	5.879	MON	16,291	197,262	01/21/1999	10/01/2008
361849-ET-5	GMACCMSC..99-C1			2	1FE	2,696,092	100.7400	2,675,483	2,655,832	2,653,167		(3,383)			6.175	5.985	MON	13,666	164,335	02/02/1999	01/01/2009
36228C-CL-5	GSMSC..98-C1 1998-C1 A3			2	1FE	10,824,429	100.0950	9,821,870	9,812,514	9,904,555		(203,780)			6.135	2.016	MON	50,166	604,116	07/16/2003	07/01/2008
41161P-RQ-8	HVMLT..05-8 05-8 2A2A			2	1FE	675,160	98.4840	658,344	668,476	675,094		(13)			6.363	5.703	MON	3,545	43,174	07/01/2005	09/19/2035
41161P-SK-0	HVMLT..05-9 05-9 2A2A			2	1FE	258,886	96.2170	249,093	258,886	258,886					5.289	5.347	MON	456	14,760	07/21/2005	06/20/2035
46625M-WW-5	JPMCCMSC..03-CIBC6			2	1FE	6,544,405	98.7310	6,429,306	6,511,943	6,525,685		(4,327)			4.393	4.287	MON	23,839	286,070	07/31/2003	12/01/2012
46625M-WX-3	JPMCCMSC..03-CIBC6 2003CB A2			2	1FE	5,003,711	101.4610	5,073,030	5,000,000	4,999,128		(1,149)			5.255	5.281	MON	21,896	262,750	08/22/2003	08/01/2013
52108H-JR-6	LB-UBS COMM MORT TRUST LBUBSCM C2 A2			2	1FE	271,702	99.8540	256,098	256,474	258,937		(1,838)			4.904	3.481	MON	699	12,661	09/25/2003	05/11/2009
52108H-JS-4	LB-UBS COMM MORT TRUST LBUBSCM			2	1FE	6,229,922	101.9800	6,118,813	6,000,000	6,105,557		(38,094)			5.386	4.697	MON	17,953	323,160	07/13/2004	11/11/2011
52108H-LH-5	LB-UBS COMM MORT TRUST LBUBSCM CMO 2002-			2	1FE	11,485,312	99.8730	11,460,428	11,475,000	11,473,439		(1,331)			4.563	4.593	MON	29,089	523,604	07/07/2004	09/15/2026
52108H-RB-2	LB-UBS COMM MORT TRUST LBUBSCM 2003-C3			2	1FE	8,236,222	97.3310	8,067,782	8,289,000	8,261,934		7,069			3.850	3.980	MON	17,729	319,127	03/26/2004	05/15/2027
69348H-CM-8	PNC MORT ACCEPTANCE CORP PNCMA LT 2000-C			2	1FE	11,269,551	104.9500	10,138,668	9,660,478	10,097,498		(191,664)			7.300	3.838	MON	58,768	717,696	07/24/2003	09/01/2010

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book Adjusted Carrying Value 12	Change in Book Adjusted Carrying Value 13	Change in Book Adjusted Carrying Value 14	Change in Book Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	*	Foreign	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
86359B-WR-8	SARMLT..2004-8 2004-8 5A6			2	1FE	6,817,344	97.2250	6,805,750	7,000,000	6,843,335		6,528			4.666	4.929	MON	27,221	327,171	08/04/2004	07/25/2034
92922F-UR-7	WASHINGTON MUTUAL WAMU..04-S3 2004S3 1A2			2	1FE	1,157,456	98.2360	1,125,435	1,145,641	1,152,853		(1,027)			5.000	4.713	MON	4,774	57,282	08/11/2004	05/01/2015
939336-X6-5	WASHINGTON MUTUAL WAMU..05-AR1 05-AR1 A2			2	1FE	466,012	94.8900	442,197	466,012	466,012					5.205	5.262	MON	472	26,368	07/14/2005	01/25/2045
4199999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Residential Mortgage-Backed Securities						93,421,941	XXX	89,952,647	89,737,974	90,404,271		(603,354)			XXX	XXX	XXX	359,572	4,896,547	XXX	XXX
05947U-D3-9	BACM..05-1 05-1 A5			2	1FE	5,025,068	98.7400	4,937,014	5,000,000	5,017,651		(2,840)			4.967	4.935	MON	20,695	251,831	03/31/2005	01/01/2015
05947U-R7-5	BACM..05-3 05-3 ASB			2	1FE	10,050,267	97.6400	9,764,017	10,000,000	10,030,088		(8,488)			4.589	4.526	MON	38,242	458,900	06/29/2005	09/01/2014
07383F-Q4-3	BSCMS..2004-PWR5 04-PWR5 A4			2	1FE	2,010,916	97.8050	1,956,100	2,000,000	2,006,042		(1,742)			4.831	4.775	MON	8,052	96,620	10/06/2004	10/01/2013
07383F-U7-1	BSCMS..2004-T16 04-T16 A6			2	1FE	5,025,615	98.4200	4,921,006	5,000,000	5,016,130		(3,248)			4.750	4.709	MON	19,792	237,500	10/20/2004	10/01/2014
07387B-CK-7	BSCMS..05-T20 05-T20 AAB			2	1FE	2,513,723	99.4920	2,487,300	2,500,000	2,508,842		(2,328)			5.138	5.071	MON	10,705	130,009	10/20/2005	09/01/2014
126670-CL-0	CWL..05-11 2005-11 AF6			2	1FE	1,199,996	91.0410	1,092,496	1,200,000	1,199,664		(155)			5.050	5.075	MON	5,050	60,600	09/12/2005	02/25/2036
126685-AD-8	CWHEL..05-C 05-C 2A			2	1FE	440,750	99.5460	438,750	440,750	440,750					5.208	5.264	MON	956	24,642	07/11/2005	07/15/2035
17305E-BY-0	CITIBANK CREDIT CARD ISSUANCE ABS 2003 A			2	1FE	9,991,400	99.8300	9,982,968	10,000,000	9,994,103		799			4.750	4.761	JD	27,708	475,000	12/05/2003	12/10/2015
173067-GR-4	CGCMT..05-C3 05-C3 ASB			2	1FE	5,024,950	98.1330	4,906,661	5,000,000	5,014,175		(4,447)			4.755	4.687	MON	19,813	237,750	06/15/2005	10/01/2014
36228C-TG-8	GSMSC..2004-GG2 2004-GG2 A5			2	1FE	5,024,965	99.7770	4,988,850	5,000,000	5,013,402		(3,723)			5.279	5.240	MON	21,996	263,950	07/29/2004	11/01/2013
36228C-VR-1	GSMS..05-GG4 05-GG4 A-ABA			2	1FE	5,049,830	97.5480	4,877,417	5,000,000	5,030,951		(7,742)			4.680	4.531	MON	19,500	234,000	06/09/2005	04/01/2014
36828Q-HU-3	GECCMC..2004-C3 2004-C3 A2			2	1FE	7,537,245	99.6140	7,471,083	7,500,000	7,508,886		(8,685)			4.433	4.343	MON	27,706	332,475	07/16/2004	08/01/2010
36828Q-KR-6	GECCMC..05-C1 05-C1 A5			2	1FE	9,435,043	96.0850	9,104,062	9,475,000	9,441,907		2,620			4.772	4.860	MON	37,679	452,147	03/08/2005	06/10/2048
36828Q-LX-2	GECMC..05-C1 05-C1 AAB			2	1FE	4,974,414	97.9490	4,897,446	5,000,000	4,980,872		2,712			4.599	4.713	MON	19,163	229,950	07/11/2005	06/10/2048
36828Q-PV-2	GECMC..05-C3 05-C3 AAB			2	1FE	5,024,753	98.2030	4,910,150	5,000,000	5,016,120		(3,795)			4.940	4.890	MON	20,583	247,000	08/12/2005	05/01/2015
37945S-AA-6	GLOBAL SIGNAL TRUST TOWER..06-1 06-1 A1F			2	1FE	7,500,000	101.8550	7,639,125	7,500,000	7,500,000					5.361	5.372	MON	33,506	402,075	02/13/2006	02/15/2036
46625Y-NC-3	JPMCC..05-LDP2 05-LDP2 A4			2	1FE	5,024,714	97.2540	4,862,700	5,000,000	5,017,321		(3,008)			4.738	4.696	MON	19,742	236,900	06/10/2005	05/01/2015
46625Y-QS-5	JPMCCMSC..05-CIBC12 05-CIBC1 ASB			2	1FE	5,024,709	98.4480	4,922,420	5,000,000	5,014,856		(4,205)			4.846	4.786	MON	20,192	242,300	07/20/2005	02/01/2015
46625Y-UB-7	JPMCCMSC..05-LDP4 05..LDP4 ASB			2	1FE	5,024,998	98.2220	4,911,100	5,000,000	5,015,066		(4,490)			4.824	4.754	MON	20,100	241,200	09/22/2005	12/01/2014
52108H-4U-5	LBUBSCMT..05-C3 05-C3 AAB			2	1FE	5,024,960	97.4410	4,872,050	5,000,000	5,016,390		(3,542)			4.664	4.618	MON	12,956	233,200	06/21/2005	10/11/2014
52108H-K7-8	LBUBSCMT..2004-C6 2004-C6 A6			2	1FE	5,024,668	100.1460	5,007,298	5,000,000	5,016,687		(2,519)			5.020	5.000	MON	13,944	251,000	08/10/2004	08/11/2014
59022H-HH-8	MERRILL LYNCH MORTGAGE TRUST M 05-MCP1			2	1FE	5,027,294	97.8760	4,893,811	5,000,000	5,015,851		(5,048)			4.674	4.600	MON	19,475	233,700	06/21/2005	02/01/2014
61745M-KG-7	MORGAN STANLEY CAPITAL I MSCI			2	1FE	1,415,210	100.2950	1,483,347	1,478,992	1,471,092		5,675			6.210	7.108	MON	7,654	95,059	11/22/2000	11/15/2031
61745M-W4-1	MSC..05-T17 05-T17 A5			2	1FE	5,027,730	95.7310	4,786,550	5,000,000	5,018,519		(3,289)			4.780	4.734	MON	19,917	239,000	01/20/2005	12/01/2014
929766-R5-4	WBCMT..05-C18 05-C18 A4			2	1FE	7,436,133	96.8460	7,263,452	7,500,000	7,446,476		4,488			4.935	5.076	MON	30,844	370,125	08/05/2005	04/15/2042
4399999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities						129,859,351	XXX	127,377,173	129,594,742	129,751,841		(57,000)			XXX	XXX	XXX	495,970	6,276,933	XXX	XXX
4599999 - Total - Industrial and Miscellaneous Bonds						1,046,052,940	XXX	1,014,862,796	1,024,968,332	1,033,592,994		(3,005,602)	195,109		XXX	XXX	XXX	13,387,892	53,947,943	XXX	XXX
5499999 - Total - Issuer Obligations						989,917,554	XXX	961,980,719	969,429,308	979,315,466		(2,713,637)	195,109		XXX	XXX	XXX	14,996,816	51,682,656	XXX	XXX
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities						104,155,646	XXX	103,683,501	102,046,768	103,635,622		(122,929)			XXX	XXX	XXX	476,991	5,683,144	XXX	XXX
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities						171,250,111	XXX	168,135,531	167,292,894	168,047,328		(737,093)			XXX	XXX	XXX	846,110	8,995,292	XXX	XXX
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities						172,907,399	XXX	170,253,953	172,642,790	172,799,889		(57,000)			XXX	XXX	XXX	997,568	8,482,550	XXX	XXX
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
6099999 Totals						1,438,230,710	XXX	1,404,053,704	1,411,411,760	1,423,798,305		(3,630,659)	195,109		XXX	XXX	XXX	17,317,485	74,843,642	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing ALL PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/ Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A.C.V. (15 + 16 - 17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Desig- nation	Date Acquired
6599999 Total - Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book / Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B. /A.C.V.	NAIC Market Indicator (a)	Date Acquired
971880-11-7	WILSHIRE LOUISIANA ADVISERS LL			14.000	103,563	7,397.340	103,563	103,563								U	12/26/2000
971993-11-8	WILSHIRE NEW YORK ADVISOR			30.000	33,614	1,120.460	33,614	33,612								U	04/11/2000
6899999 - Total - Common Stock - Industrial, Misc.					137,177	XXX	137,177	137,175								XXX	XXX
7299999 Total - Common Stocks					137,177	XXX	137,177	137,175								XXX	XXX
7399999 Total - Preferred and Common Stocks					137,177	XXX	137,177	137,175								XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 2, the total $ value (included in Column 8) of all such issues $ 137,177

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05565S-AA-2	BURLINGTON NORTHERN AND SANTA		01/17/2007	RAYMOND JAMES & ASSOC. INC.		1,910,765	1,884,886	48,040
126304-AR-5	CSC HOLDINGS INC 6.750% 04/15/12		04/30/2007	Tax Free Exchange		249,375	250,000	703
23918K-AE-8	DAVITA INC 6.625% 03/15/13		02/14/2007	CS FIRST BOSTON NZ		351,313	350,000	9,984
26882P-BB-7	ERAC USA FINANCE COMPANY		11/19/2007	GOLDMAN SACHS & CO.		2,967,330	3,000,000	19,125
29266R-L@-5	ENERGIZER HOLDINGS INC		10/10/2007	PRIVATE		5,000,000	5,000,000	
31953*-AL-6	BURLINGTON NORTHERN AND SANTA		10/15/2007	PRIVATE		2,274,220	2,274,220	
31953*-AM-4	BURLINGTON NORTHERN AND SANTA		10/15/2007	PRIVATE		228,551	228,551	
31953*-AN-2	BURLINGTON NORTHERN AND SANTA		10/15/2007	PRIVATE		1,446,304	1,446,304	
31953*-AP-7	BURLINGTON NORTHERN AND SANTA		10/15/2007	PRIVATE		585,733	585,733	
31953*-AQ-5	BURLINGTON NORTHERN AND SANTA		10/15/2007	PRIVATE		776,963	776,963	
31953*-AR-3	BURLINGTON NORTHERN AND SANTA		12/11/2007	PRIVATE		684,822	684,822	
397624-AE-7	GREIF BROS. CORPORATION		06/15/2007	Tax Free Exchange		406,013	405,000	9,568
428040-BZ-1	HERTZ GLOBAL HOLDINGS INC		01/17/2007	Tax Free Exchange		596,075	565,000	2,229
459506-B@-9	INTERNATIONAL FLAVORS & FRAGRA		09/24/2007	PRIVATE		8,000,000	8,000,000	
652482-BP-4	NEWS AMERICA INC 6.650% 11/15/37		11/08/2007	RBC DOMINION SECURITIES		3,899,038	3,900,000	
75913M-AA-7	REGIONS BANK 6.450% 06/26/37		08/02/2007	Various		11,216,231	11,160,000	44,419
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007		07/19/2007	MORGAN STANLEY & CO.		10,000,000	10,000,000	
911365-AN-4	UNITED RENTALS - NORTH AMERICA		01/23/2007	BARCLAYS BANK PLC		154,613	155,000	4,506
92976G-AG-6	WACHOVIA BANK 5.850% 02/01/37		07/09/2007	WACHOVIA CAPITAL MARKETS		4,676,350	5,000,000	132,438
97381W-AF-1	WINDSTREAM CORP 7.000% 03/15/19		05/15/2007	Tax Free Exchange		704,375	700,000	10,617
136385-AL-5	CANADIAN NATURAL RESOURCES LTD	F	09/20/2007	LEHMAN BROTHERS INC.		473,140	500,000	868
67000X-AB-2	NOVELIS INC 7.250% 02/15/15	F	01/08/2007	Tax Free Exchange		535,575	555,000	18,175
884903-AZ-8	THOMSON CORPORATION 5.700% 10/01/14	F	09/27/2007	MERRILL LYNCH CAPITAL MARKETS		7,937,360	8,000,000	
4599999 - Total - Bonds - Industrial, Misc.						65,074,146	65,421,479	300,672
6099997 - Total - Bonds - Part 3						65,074,146	65,421,479	300,672
6099998 - Total - Bonds - Part 5						11,905,525	12,220,114	135,372
6099999 - Total - Bonds						76,979,671	77,641,593	436,044
6599998 - Total - Preferred Stocks - Part 5							XXX	
6599999 - Total - Preferred Stocks							XXX	
7299998 - Total - Common Stocks - Part 5							XXX	
7299999 - Total - Common Stocks							XXX	
7399999 - Total - Preferred and Common Stocks							XXX	
7499999 Totals						76,979,671	XXX	436,044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
3133X9-YQ-7	FEDERAL HOME LOAN BANK		12/25/2007	Paydown		1,483,964	1,483,964	1,489,935	1,489,454		(5,490)		(5,490)		1,483,964				38,140	12/23/2016
3133XC-WF-6	FEDERAL HOME LOAN BANK 9C-2012		12/22/2007	Paydown		242,924	242,924	244,100	243,926		(1,003)		(1,003)		242,924				6,203	08/22/2012
36202K-DK-8	GINNIE MAEII ARM 8206 6.375% 03/20/17		12/01/2007	Paydown		24,250	24,250	23,777	23,873		377		377		24,250				651	03/20/2017
36202K-EN-1	GINNIE MAEII ARM 8241 5.625% 07/20/17		12/01/2007	Paydown		8,706	8,706	8,285	8,377		329		329		8,706				347	07/20/2017
36202K-EZ-4	GINNIE MAEII ARM 8252 5.625% 08/20/17		12/01/2007	Paydown		82,234	82,234	81,410	81,653		581		581		82,234				2,501	08/20/2017
36202K-FB-6	GINNIE MAEII ARM 8262 5.625% 09/20/17		12/01/2007	Paydown		41,000	41,000	39,158	39,479		1,521		1,521		41,000				1,437	09/20/2017
36202K-FP-5	GINNIE MAEII ARM 8274 6.125% 10/20/17		12/01/2007	Paydown		17,800	17,800	17,650	17,682		118		118		17,800				494	10/20/2017
36202K-GA-7	GINNIE MAEII ARM 8293 6.125% 12/20/17		12/01/2007	Paydown		23,269	23,269	22,936	23,067		202		202		23,269				849	12/20/2017
36202K-JW-6	GINNIE MAEII ARM 8377 5.625% 07/20/18		12/01/2007	Paydown		13,326	13,326	12,539	12,740		586		586		13,326				454	07/20/2018
36202K-KA-2	GINNIE MAEII ARM 8389 5.625% 08/20/18		12/01/2007	Paydown		10,666	10,666	10,180	10,272		394		394		10,666				259	08/20/2018
362046-ZN-7	GOVERNMENT NATIONAL MORTGAGE A 18749		07/01/2007	Paydown		114	114	110	113		1		1		114				3	09/15/2007
36217C-X5-0	GOVERNMENT NATIONAL MORTGAGE A 189800		12/01/2007	Paydown		3,922	3,922	4,202	4,136		(214)		(214)		3,922				216	04/15/2017
362181-UN-7	GOVERNMENT NATIONAL MORTGAGE A 238289		12/01/2007	Paydown		6,692	6,692	6,603	6,617		75		75		6,692				318	06/15/2018
362200-ME-4	GOVERNMENT NATIONAL MORTGAGE A 292957		12/01/2007	Paydown		3,704	3,704	3,665	3,667		37		37		3,704				53	11/15/2020
0399999 - Bonds - U.S. Governments						1,962,571	1,962,571	1,964,550	1,965,056		(2,486)		(2,486)		1,962,571				51,925	XXX
61772*-AF-5	MOROCCO 6.219% 01/02/09	F	07/02/2007	Redemption 100.0000		62,500	62,500	60,156	61,586		914		914		62,500				3,197	01/02/2009
78307A-CZ-4	RUSSIAN FEDERATION - THE	F	09/30/2007	Redemption 100.0000		6,000	6,000	5,904	6,198		(198)		(198)		6,000				263	03/31/2030
1799999 - Bonds - States, Territories and Possessions						68,500	68,500	66,060	67,784		716		716		68,500				3,460	XXX
31283G-JJ-7	FREDDIE MAC GOLD G00265		12/01/2007	Paydown		15,447	15,447	14,228	14,593		854		854		15,447				489	06/01/2014
31283G-WK-9	FREDDIE MAC GOLD G00650		12/01/2007	Paydown		99,903	99,903	100,514	100,462		(558)		(558)		99,903				3,355	12/01/2025
31283H-J8-9	FREDDIE MAC GOLD G01187		12/01/2007	Paydown		105,793	105,793	105,032	105,049		744		744		105,793				3,683	09/01/2030
31287Y-WP-5	FREDDIE MAC GOLD C71554		12/01/2007	Paydown		249,004	249,004	257,680	257,407		(8,403)		(8,403)		249,004				10,088	09/01/2032
31288F-YP-3	FREDDIE MAC GOLD C77018		12/01/2007	Paydown		847,385	847,385	867,180	866,337		(18,951)		(18,951)		847,385				23,840	03/01/2033
3128CU-G7-5	FREDDIE MAC GOLD G30222		12/01/2007	Paydown		487,854	487,854	500,126	499,456		(11,602)		(11,602)		487,854				14,074	01/01/2023
31290K-4Y-2	FREDDIE MAC 555339 9.000% 09/01/11		12/01/2007	Paydown		428	428	424	424		5		5		428				20	09/01/2011
31290K-5A-3	FREDDIE MAC 555341 10.000% 06/01/19		12/01/2007	Paydown		2,952	2,952	2,960	2,956		(3)		(3)		2,952				148	06/01/2019
31292G-5P-7	FREDDIE MAC GOLD C00854		12/01/2007	Paydown		29	29	29	29						29				1	07/01/2029
31292G-EU-6	FREDDIE MAC GOLD C00147		12/01/2007	Paydown		2,117	2,117	2,228	2,217		(99)		(99)		2,117				93	06/01/2022
31292G-SM-9	FREDDIE MAC GOLD C00524		12/01/2007	Paydown		13,361	13,361	13,553	13,543		(182)		(182)		13,361				409	06/01/2027
31292G-ST-4	FREDDIE MAC GOLD C00530		12/01/2007	Paydown		33,074	33,074	33,544	33,520		(446)		(446)		33,074				1,316	07/01/2027
31292G-T6-3	FREDDIE MAC GOLD C00573		12/01/2007	Paydown		28,420	28,420	28,082	28,093		327		327		28,420				858	12/01/2027
31292G-YF-7	FREDDIE MAC GOLD C00710		06/18/2007	BEAR STERNS & CO.		883,279	910,304	895,491	896,086		6		6		896,092		(12,813)	(12,813)	27,815	11/01/2028
31292G-YF-7	FREDDIE MAC GOLD C00710		06/01/2007	Paydown		51,163	51,163	50,331	50,364		799		799		51,163				863	11/01/2028
31292H-Q4-9	FREDDIE MAC GOLD C01375		12/01/2007	Paydown		258,866	258,866	268,452	268,128		(9,262)		(9,262)		258,866				9,098	07/01/2032
31293D-3J-9	FREDDIE MAC GOLD C18001		12/01/2007	Paydown		40,472	40,472	39,782	39,812		660		660		40,472				994	11/01/2028
31293V-H5-4	FREDDIE MAC GOLD C30252		12/01/2007	Paydown		5,000	5,000	4,933	4,935		65		65		5,000				55	08/01/2029
31294C-TF-0	FREDDIE MAC GOLD C35950		12/01/2007	Paydown		3,705	3,705	3,640	3,642		63		63		3,705				153	01/01/2030
31294J-HE-1	FREDDIE MAC GOLD E00229		12/01/2007	Paydown		8,687	8,687	9,180	8,782		(95)		(95)		8,687				293	07/01/2008
31294J-PT-9	FREDDIE MAC GOLD E00434		12/01/2007	Paydown		18,873	18,873	18,636	18,717		155		155		18,873				647	05/01/2011
31295V-UB-4	FREDDIE MAC GOLD A00578		12/01/2007	Paydown		5,044	5,044	5,296	5,268		(224)		(224)		5,044				210	10/01/2020
31335H-RM-7	FREDDIE MAC GOLD C90492		12/01/2007	Paydown		175,398	175,398	172,521	172,666		2,733		2,733		175,398				5,175	11/01/2021
31339L-WK-2	FREDDIE MAC FHLMC..2391 CMO 2391 QG		05/09/2007	CS FIRST BOSTON NZ		16,112,655	16,037,479	15,322,684	15,795,972		(790)		(790)		15,795,182		317,472	317,472	399,378	12/15/2016
31339L-WK-2	FREDDIE MAC FHLMC..2391 CMO 2391 QG		05/01/2007	Paydown		876,121	876,121	837,072	862,928		13,193		13,193		876,121				14,738	12/15/2016
31339L-WR-7	FREDDIE MAC FHLMC..2391 CMO 2391 QR		12/01/2007	Paydown		3,899,628	3,899,628	3,669,306	3,820,157		79,470		79,470		3,899,628				115,241	12/15/2016
31339W-UZ-7	FHLMC..2438 CMO 2438 LE		05/09/2007	CS FIRST BOSTON NZ		11,816,635	11,759,674	11,341,654	11,598,583		(5,996)		(5,996)		11,592,587		224,047	224,047	292,849	04/15/2017
31339W-UZ-7	FHLMC..2438 CMO 2438 LE		05/01/2007	Paydown		975,998	975,998	941,304	962,628		13,370		13,370		975,998				14,605	04/15/2017
3133TE-NQ-3	FREDDIE MAC FHLMC..2074 CMO 2074 Z		12/01/2007	Paydown		505,362	505,362	481,239	492,470		12,893		12,893		505,362				18,891	07/15/2028
313401-FJ-5	FREDDIE MAC 160056 9.250% 09/01/08		12/01/2007	Paydown		555	555	553	550		5		5		555				26	09/01/2008
31340W-JR-5	FREDDIE MAC 189272 8.500% 12/01/07		03/01/2007	Paydown		6	6	6	6						6					12/01/2007
31341A-CW-8	FREDDIE MAC 250085 8.250% 06/01/09		10/01/2007	Paydown		1,383	1,383	1,370	1,369		14		14		1,383				54	06/01/2009

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31346L-SZ-5	FREDDIE MAC ARM 605036		12/01/2007	Paydown		16,004	16,004	15,982	15,964		41		41		16,004				714	12/01/2018
31348S-GY-4	FREDDIE MAC ARM 785615		12/01/2007	Paydown		4,542	4,542	4,516	4,513		30		30		4,542				90	07/01/2026
313602-BD-5	FANNIE MAE FNMA..88-4 CMO 88-4 TR		12/01/2007	Paydown		35	35	506	506		(472)		(472)		35				115	12/31/2021
31360B-JQ-8	FANNIE MAE 1171 7.750% 05/01/09		12/01/2007	Paydown		1,974	1,974	1,927	1,952		21		21		1,974				67	05/01/2009
31360K-DS-0	FANNIE MAE 8213 8.000% 01/01/08		12/01/2007	Paydown		4,385	4,385	4,190	4,338		47		47		4,385				132	01/01/2008
313614-VA-4	FANNIE MAE 50109 10.000% 08/01/18		12/01/2007	Paydown		2,121	2,121	2,117	2,116		5		5		2,121				120	08/01/2018
313614-W3-9	FANNIE MAE 50166 10.000% 01/01/19		12/01/2007	Paydown		10,868	10,868	10,450	10,493		375		375		10,868				196	01/01/2019
313614-XS-3	FANNIE MAE 50189 10.000% 05/01/19		12/01/2007	Paydown		2,830	2,830	2,853	2,848		(18)		(18)		2,830				171	05/01/2019
31361R-RP-5	FANNIE MAE 39194 9.000% 05/01/09		04/01/2007	Paydown		3,490	3,490	3,396	3,445		45		45		3,490				82	05/01/2009
31361W-AT-4	FANNIE MAE 43218 9.000% 03/01/17		12/01/2007	Paydown		1,746	1,746	1,795	1,780		(34)		(34)		1,746				86	03/01/2017
31365C-4G-9	FANNIE MAE 124223 8.000% 02/01/22		12/01/2007	Paydown		18,062	18,062	17,789	17,805		257		257		18,062				795	02/01/2022
31365D-TD-7	FANNIE MAE 124848 8.000% 05/01/08		12/01/2007	Paydown		4,967	4,967	4,951	4,943		23		23		4,967				157	05/01/2008
31365D-XC-4	FANNIE MAE 124975 7.500% 08/01/08		12/01/2007	Paydown		8,659	8,659	8,309	8,527		133		133		8,659				299	08/01/2008
31368H-E5-8	FANNIE MAE 190156 6.000% 11/01/13		12/01/2007	Paydown		39,191	39,191	39,140	39,096		94		94		39,191				1,277	11/01/2013
31368V-NW-8	FANNIE MAE 201205 7.000% 01/01/08		12/01/2007	Paydown		17,028	17,028	17,086	16,971		56		56		17,028				597	01/01/2008
31369E-NR-6	FANNIE MAE 208400 7.000% 04/01/08		12/01/2007	Paydown		10,888	10,888	11,269	10,926		(38)		(38)		10,888				412	04/01/2008
31371F-GU-0	FANNIE MAE 250511 6.500% 03/01/26		12/01/2007	Paydown		14,875	14,875	14,451	14,475		400		400		14,875				463	03/01/2026
31371F-SJ-2	FANNIE MAE 250821 7.500% 02/01/27		12/01/2007	Paydown		7,301	7,301	7,283	7,282		19		19		7,301				305	02/01/2027
31371G-Z9-4	FANNIE MAE 251968 7.000% 09/01/28		12/01/2007	Paydown		13,497	13,497	13,446	13,445		51		51		13,497				442	09/01/2028
31371H-DU-9	FANNIE MAE 252215 6.000% 11/01/28		12/01/2007	Paydown		108,753	108,753	106,933	107,006		1,747		1,747		108,753				3,127	11/01/2028
31371J-BD-5	FANNIE MAE 253036 7.000% 02/01/30		12/01/2007	Paydown		27,067	27,067	26,140	26,167		899		899		27,067				852	02/01/2030
31371K-2W-0	FANNIE MAE 254689 6.000% 03/01/23		12/01/2007	Paydown		484,017	484,017	506,024	504,704		(20,687)		(20,687)		484,017				15,309	03/01/2023
31371K-T4-3	FANNIE MAE 254471 6.000% 09/01/22		06/18/2007	MORGAN (J.P.) SECURITIES		1,579,708	1,577,736	1,595,978	1,594,743		86		86		1,594,829		(15,121)	(15,121)	52,591	09/01/2022
31371K-T4-3	FANNIE MAE 254471 6.000% 09/01/22		06/01/2007	Paydown		177,177	177,177	179,226	179,087		(1,910)		(1,910)		177,177				3,515	09/01/2022
31371K-WD-9	FANNIE MAE 254544 6.000% 11/01/22		12/01/2007	Paydown		648,029	648,029	662,204	661,319		(13,290)		(13,290)		648,029				19,928	11/01/2022
31373U-M4-6	FANNIE MAE 303779 6.000% 03/01/11		12/01/2007	Paydown		62,131	62,131	60,920	61,367		764		764		62,131				1,900	03/01/2011
31374F-YK-9	FANNIE MAE 313114 7.000% 10/01/26		12/01/2007	Paydown		32,660	32,660	32,087	32,110		550		550		32,660				1,320	10/01/2026
31375Q-G3-2	FANNIE MAE 341418 6.500% 05/01/11		12/01/2007	Paydown		16,155	16,155	16,002	16,034		121		121		16,155				442	05/01/2011
31377B-XH-3	FANNIE MAE 372480 7.000% 02/01/27		12/01/2007	Paydown		6,244	6,244	6,092	6,098		146		146		6,244				196	02/01/2027
31377T-SG-2	FANNIE MAE 386719 5.259% 12/01/13		12/01/2007	Paydown		74,817	74,817	76,907	76,236		(1,419)		(1,419)		74,817				2,099	12/01/2013
31378V-FR-6	FANNIE MAE 409776 6.500% 12/01/27		12/01/2007	Paydown		275	275	271	271		4		4		275				10	12/01/2027
31380R-MS-1	FANNIE MAE 447769 6.500% 02/01/29		12/01/2007	Paydown		86,883	86,883	86,353	86,359		524		524		86,883				3,678	02/01/2029
31380U-JP-4	FANNIE MAE 450370 6.500% 01/01/29		12/01/2007	Paydown		45,003	45,003	45,376	45,344		(341)		(341)		45,003				1,423	01/01/2029
31381H-G3-4	FANNIE MAE 461118 3.790% 07/01/13		09/01/2007	Paydown		10,700,000	10,700,000	9,789,246	10,053,434		646,566		646,566		10,700,000				304,148	07/01/2013
31382R-NZ-2	FANNIE MAE 490108 6.500% 03/01/29		12/01/2007	Paydown		88,134	88,134	87,740	87,740		394		394		88,134				2,890	03/01/2029
31384B-SY-3	FANNIE MAE 519035 7.000% 10/01/29		12/01/2007	Paydown		947	947	926	927		20		20		947				36	10/01/2029

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31384M-A5-1	FANNIE MAE 527528 7.000% 12/01/29		12/01/2007	Paydown		47,161	47,161	44,926	45,005		2,156		2,156		47,161				1,650	12/01/2029
31384V-P4-8	FANNIE MAE 535143 7.500% 02/01/30		12/01/2007	Paydown		30,779	30,779	30,206	30,220		559		559		30,779				1,151	02/01/2030
31384V-RN-4	FANNIE MAE 535193 7.500% 03/01/30		12/01/2007	Paydown		8,919	8,919	8,801	8,803		116		116		8,919				363	03/01/2030
31385P-H5-6	FANNIE MAE 548452 6.500% 12/01/28		12/01/2007	Paydown		44,029	44,029	43,905	43,902		127		127		44,029				2,184	12/01/2028
31385W-TP-4	FANNIE MAE 555058 4.976% 12/01/12		12/01/2007	Paydown		12,321	12,321	12,294	12,291		30		30		12,321				325	12/01/2012
31385W-V3-0	FANNIE MAE 555134 6.000% 12/01/32		12/01/2007	Paydown		1,493,022	1,493,022	1,535,713	1,534,035		(41,013)		(41,013)		1,493,022				45,817	12/01/2032
31385W-VY-2	FANNIE MAE 555131 5.061% 01/01/13		12/01/2007	Paydown		603,843	603,843	617,814	612,466		(8,624)		(8,624)		603,843				16,305	01/01/2013
31386V-2K-5	FANNIE MAE 575078 6.500% 05/01/31		12/01/2007	Paydown		106,932	106,932	106,162	106,171		761		761		106,932				3,017	05/01/2031
31387F-3C-6	FANNIE MAE 583195 6.500% 05/01/31		12/01/2007	Paydown		58,786	58,786	57,812	57,837		950		950		58,786				1,129	05/01/2031
31387J-SA-5	FANNIE MAE 585613 6.500% 05/01/31		12/01/2007	Paydown		92,283	92,283	91,720	91,724		559		559		92,283				3,944	05/01/2031
31387W-2R-7	FANNIE MAE 596684 5.500% 11/01/31		12/01/2007	Paydown		282,726	282,726	279,545	279,622		3,105		3,105		282,726				4,467	11/01/2031
31387W-3A-3	FANNIE MAE 596693 6.000% 01/01/32		05/09/2007	DEUTSCHE BANK		8,862,395	8,782,121	8,736,838	8,737,139		4		4		8,737,144		125,251	125,251	238,581	01/01/2032
31387W-3A-3	FANNIE MAE 596693 6.000% 01/01/32		05/01/2007	Paydown		999,758	999,758	994,603	994,637		5,121		5,121		999,758				13,338	01/01/2032
31389F-J5-2	FANNIE MAE 624084 5.500% 01/01/32		12/01/2007	Paydown		165,699	165,699	157,776	158,003		7,695		7,695		165,699				4,437	01/01/2032
31390N-5U-2	FANNIE MAE 651659 6.500% 08/01/32		12/01/2007	Paydown		467,380	467,380	484,469	483,892		(16,511)		(16,511)		467,380				12,999	08/01/2032
31391L-XK-6	FANNIE MAE 670382 6.000% 09/01/32		12/01/2007	Paydown		540,135	540,135	563,597	562,821		(22,687)		(22,687)		540,135				15,832	09/01/2032
31391N-SY-8	FANNIE MAE 672035 6.000% 12/01/32		12/01/2007	Paydown		11,830	11,830	12,313	12,296		(465)		(465)		11,830				375	12/01/2032
31391U-2F-1	FANNIE MAE 677674 6.000% 02/01/33		12/01/2007	Paydown		1,097,100	1,097,100	1,141,670	1,140,184		(43,084)		(43,084)		1,097,100				43,356	02/01/2033
31391U-PT-6	FANNIE MAE 677334 6.000% 01/01/33		12/01/2007	Paydown		622,019	622,019	646,123	645,329		(23,310)		(23,310)		622,019				10,093	01/01/2033
313920-ZM-5	FANNIE MAE FNMA..01-46 CMO 46 VG		08/01/2007	Paydown		2,167,457	2,167,457	2,125,039	2,156,041		11,416		11,416		2,167,457				48,738	01/25/2018
313921-D7-0	FANNIE MAE FNMA..01-59 CMO 59 QM		06/01/2007	Paydown		331,010	331,010	329,561	329,677		1,332		1,332		331,010				5,301	06/25/2019
31392A-5W-4	FANNIE MAE FNMA..01-76 CMO 76 UD		06/18/2007	COUNTRYWIDE FUNDING		4,929,688	5,000,000	4,886,719	4,929,385		4,288		4,288		4,933,672		(3,985)	(3,985)	152,778	01/25/2017
31392A-CG-1	FANNIE MAE FNMA..01-62 CMO 62 VF		01/01/2007	Paydown		123,365	123,365	122,219	122,852		514		514		123,365				617	07/25/2019
31392A-F2-9	FANNIE MAE FNMA..01-73 CMO 73 VF		05/10/2007	MORGAN STANLEY & CO.		11,518,093	11,397,000	11,457,101	11,394,985		(5,119)		(5,119)		11,389,866		128,228	128,228	311,518	11/01/2010
31392B-WU-6	FANNIE MAE FNMA..02-4 CMO 4 BC		12/01/2007	Paydown		1,490,516	1,490,516	1,435,554	1,467,117		23,399		23,399		1,490,516				43,076	02/25/2017
31392D-3B-6	FANNIE MAE FNMA..02-57 CMO 57 ND		05/09/2007	CS FIRST BOSTON NZ		10,166,242	10,132,993	10,067,287	10,085,345		(27)		(27)		10,085,319		80,923	80,923	252,340	09/25/2017
31392D-3B-6	FANNIE MAE FNMA..02-57 CMO 57 ND		05/01/2007	Paydown		867,007	867,007	861,385	862,931		4,077		4,077		867,007				12,112	09/25/2017
31392D-6A-5	FANNIE MAE FNMA..02-54 CMO 2002-54 PE		05/09/2007	COUNTRYWIDE FUNDING		7,892,584	7,839,909	7,846,034	7,820,465		744		744		7,821,209		71,375	71,375	207,660	12/01/2013
31392D-6A-5	FANNIE MAE FNMA..02-54 CMO 2002-54 PE		05/01/2007	Paydown		842,101	842,101	842,759	840,012		2,089		2,089		842,101				12,683	12/01/2013
31392X-KE-7	FREDDIE MAC FHLMC..2523 CMO 2523 GX		12/01/2007	Paydown		1,114,151	1,114,151	1,161,329	1,133,959		(19,807)		(19,807)		1,114,151				32,259	09/01/2014
31393G-LU-6	FREDDIE MAC FHLMC..2542 CMO 2542 DM		12/01/2007	Paydown		1,235,328	1,235,328	1,262,013	1,245,609		(10,281)		(10,281)		1,235,328				35,213	03/01/2015
31393H-QB-1	FREDDIE MAC FHLMC..2558 CMO 2558 BC		12/01/2007	Paydown		1,438,589	1,438,589	1,470,508	1,452,065		(13,476)		(13,476)		1,438,589				38,191	09/01/2013
31393J-LM-8	FREDDIE MAC FHLMC..2557 CMO 2557 QW		12/01/2007	Paydown		1,270,719	1,270,719	1,314,003	1,289,586		(18,868)		(18,868)		1,270,719				36,529	11/01/2016
31400H-WF-6	FANNIE MAE 688346 6.000% 03/01/33		12/01/2007	Paydown		277,000	277,000	288,297	287,872		(10,872)		(10,872)		277,000				7,105	03/01/2033
31407M-EZ-4	FANNIE MAE 4.894% 08/01/35		12/01/2007	Paydown		327,387	327,387	328,142	328,108		(721)		(721)		327,387				9,184	08/01/2035
38373S-BH-9	GNMA..03-10 2003-10 PD 5.500% 06/20/29		12/01/2007	Paydown		4,222,637	4,222,637	4,387,254	4,238,619		(15,982)		(15,982)		4,222,637				119,279	03/01/2008
38373S-RK-5	GNMA..03-22 2003-22 BH 4.915% 05/16/32		12/01/2007	Paydown		176,553	176,553	185,381	180,865		(4,311)		(4,311)		176,553				8,678	08/01/2011
83162C-MN-0	SMALL BUSINESS ADMIN 2002-20J		10/01/2007	Paydown		709,493	709,493	724,513	722,562		(13,069)		(13,069)		709,493				29,311	10/01/2022
83162C-NR-0	SMALL BUSINESS ADMIN 2004-20D		10/01/2007	Paydown		1,099,702	1,099,702	1,099,702	1,099,702						1,099,702				41,310	04/01/2024
83162C-NT-6	SMALL BUSINESS ADMIN 2004-20E		11/01/2007	Paydown		498,380	498,380	498,380	498,380						498,380				22,010	05/01/2024
83162C-PA-5	SBAP..2004-20I 2004-20I		09/01/2007	Paydown		834,770	834,770	834,770	834,770						834,770				33,153	09/01/2024
83162C-PB-3	SBAP..2004-20J 04-20J 1		10/01/2007	Paydown		241,913	241,913	241,913	241,913						241,913				9,677	10/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
83162C-PE-7	SBAP..04-20L 04-20L 1 4.870% 12/01/24		12/01/2007	Paydown		734,662	734,662	734,662	734,662						734,662				28,681	12/01/2024
83162C-PN-7	SBAP..05-20E 05-20E 1 4.840% 05/01/25		11/01/2007	Paydown		996,986	996,986	996,986	996,986						996,986				38,764	05/01/2025
831641-DT-9	SMALL BUSINESS ADMIN 2004 10A		09/01/2007	Paydown		886,733	886,733	886,733	886,733						886,733				37,293	03/01/2014
831641-DX-0	SBIC..05-10A 05-10A 1 5.038% 03/10/15		09/01/2007	Paydown		222,168	222,168	222,168	222,168						222,168				11,193	03/10/2015
911760-ME-3	VENDEE MORTGAGE TRUST VENDE..99 CMO 1 2D		12/01/2007	Paydown		1,527,096	1,527,096	1,507,709	1,521,603		5,493		5,493		1,527,096				50,758	12/15/2026
B0A0BZ-X2-8	FHA COLLATERAL - MUNI 7.000% 06/01/14		12/01/2007	Paydown		137,268	137,268	132,517	134,709		2,559		2,559		137,268				5,128	06/01/2014
3199999 - Bonds - Special Revenues						125,671,775	125,347,712	123,265,836	124,263,578		492,821		492,821		124,756,396		915,377	915,377	3,439,345	XXX
040555-CC-6	ARIZONA PUB SERVICE 6.375% 10/15/11		05/03/2007	MERRILL LYNCH CAPITAL MARKETS		2,175,201	2,100,000	2,185,029	2,151,603		(3,332)		(3,332)		2,148,271		26,930	26,930	75,491	10/15/2011
172070-CN-2	CINCINNATI GAS AND ELEC		03/22/2007	MORGAN (J.P.) SECURITIES		1,020,890	1,000,000	1,014,580	1,010,019		(359)		(359)		1,009,660		11,230	11,230	30,400	09/15/2012
266228-CS-2	DUQUESNE LIGHT CO 5.700% 05/15/14		06/25/2007	Call 100.0000		3,850,000	3,850,000	3,747,205	3,752,803		5,158		5,158		3,757,960		92,040	92,040	188,971	05/15/2014
482620-AV-3	KNIGHT INC 6.800% 03/01/08		05/07/2007	Call 100.000		1,500,000	1,500,000	1,496,280	1,499,421		169		169		1,499,590		410	410	69,700	03/01/2008
485134-BE-9	KANSAS CITY POWER & LIGHT		03/15/2007	Maturity		1,000,000	1,000,000	997,950	999,904		96		96		1,000,000				30,000	03/15/2007
641423-BM-9	NEVADA POWER COMPANY 5.950% 03/15/16		06/18/2007	ABN - AMRO CHICAGO CORP		63,828	65,000	64,124	64,140		36	716	(680)		64,176		(348)	(348)	2,965	03/15/2016
65473Q-AJ-2	NISOURCE FINANCE CORPORATION		05/03/2007	UBS SECURITIES		3,245,640	3,000,000	3,315,690	3,175,771		(14,316)		(14,316)		3,161,451		84,189	84,189	113,531	11/15/2010
69361W-AA-5	PSEG POWER 5.381% 11/16/07		11/16/2007	Maturity		3,000,000	3,000,000	3,031,794	3,012,547		(12,547)		(12,547)		3,000,000				161,430	11/16/2007
744448-BL-4	PUB SERV CO OF COLORADO		12/06/2007	BEAR STERNS & CO		1,029,270	1,000,000	992,250	997,503		879		879		998,382		30,888	30,888	96,632	07/15/2009
74456Q-AL-0	PUBLIC SERVICE ELEC & GAS		06/18/2007	BEAR STERNS & CO		3,907,160	4,000,000	3,995,760	3,996,890		186		186		3,997,076		(89,916)	(89,916)	173,194	09/01/2013
826418-BD-6	SIERRA PACIFIC PWR 6.000% 05/15/16		06/18/2007	BARCLAYS BANK PLC		1,577,908	1,605,000	1,601,002	1,601,211		145	5,217	(5,072)		1,601,355		(23,448)	(23,448)	57,780	05/15/2016
83367#-AB-5	COMMONWEALTH EDISON 7.340% 01/29/13		01/29/2007	Redemption 100.0000		85,788	85,788	85,788	85,788						85,788				3,148	01/29/2013
89566E-AA-6	TRI-STATE GEN & TRANS ASSOC		06/21/2007	CS FIRST BOSTON NZ		885,280	895,960	895,960	895,960						895,960		(10,680)	(10,680)	49,005	01/31/2018
89566E-AA-6	TRI-STATE GEN & TRANS ASSOC		01/31/2007	Redemption 100.0000		104,040	104,040	104,040	104,040						104,040				3,142	01/31/2018
3899999 - Bonds - Public Utilities						23,445,005	23,205,788	23,527,452	23,347,600		(23,885)	5,933	(29,818)		23,323,709		121,295	121,295	1,055,389	XXX
0258M0-BY-4	AMERICAN EXPRESS CREDIT CORP		05/03/2007	FIRST TENNESSEE BANK		3,998,320	4,000,000	3,985,680	3,988,480		946		946		3,989,427		8,893	8,893	86,667	12/02/2010
03073E-AD-7	AMERISOURCEBERGEN CORP		05/09/2007	LEHMAN BROTHERS INC.		174,510	175,000	174,216	174,276		40		40		174,316		194	194	6,535	09/15/2012
03073E-AF-2	AMERISOURCEBERGEN CORP		05/09/2007	LEHMAN BROTHERS INC.		118,591	120,000	117,461	117,563		79		79		117,643		949	949	4,680	09/15/2015
03958Q-AA-6	ARCHSTONE-SMITH OPERATING TRUS		11/05/2007	Call 100.0000		3,000,000	3,000,000	2,998,050	2,998,847		165		165		2,999,012		988	988	238,333	02/15/2012
03958Q-AC-2	ARCHSTONE-SMITH OPERATING TRUS		05/03/2007	BANK OF AMERICA		1,009,580	1,000,000	999,510	999,630		14		14		999,644		9,936	9,936	41,094	08/15/2014
03958Q-AC-2	ARCHSTONE-SMITH OPERATING TRUS		11/05/2007	Call 100.0000		5,000,000	5,000,000	5,132,870	5,107,901		(9,962)		(9,962)		5,097,939		(97,939)	(97,939)	343,750	08/15/2014
045184-AA-6	ASIF GLOBAL FINANCING XIX		03/14/2007	DEUTSCHE BANK		1,981,900	2,000,000	1,936,460	1,955,853		1,358		1,358		1,957,211		24,689	24,689	65,878	01/17/2013
055395-AA-5	BCP CRYSTAL US HOLDINGS CORP		04/03/2007	COMPANY TRADE		500,919	455,000	458,343	457,824		(104)		(104)		457,720		43,198	43,198	13,138	06/15/2014
07383F-AP-3	BSCMS..99-C1 1999-C1 A1		12/01/2007	Paydown		346,741	346,741	350,076	346,557		184		184		346,741				11,750	01/01/2008
07386H-UL-3	BEAR STEARNS ALT-A TRUST BALTA 05-5 24A		12/01/2007	Paydown		95,982	95,982	97,122	97,106		(1,124)		(1,124)		95,982				2,651	07/25/2035
07386H-VY-4	BALTA..05-7 05-7 2B1 5.555% 09/25/35		12/01/2007	Paydown		2,711	2,711	2,712	2,712		(1)		(1)		2,711				87	08/01/2035
07387A-BW-4	BSARM..05-4 05-4 B1 5.146% 08/25/35		12/01/2007	Paydown		2,495	2,495	2,494	2,492		3		3		2,495				70	08/25/2035
079860-AB-8	BELLSOUTH CORP 6.000% 10/15/11		05/03/2007	UBS SECURITIES		2,060,820	2,000,000	1,993,960	1,996,629		216		216		1,996,846		63,974	63,974	67,667	10/15/2011
08172M-HB-5	BENEFICIAL CORP 6.600% 10/09/07		10/09/2007	Maturity		4,000,000	4,000,000	3,938,120	3,994,013		5,987		5,987		4,000,000				215,600	10/09/2007
097023-AT-2	BOEING CO 5.125% 02/15/13		12/13/2007	Various		4,014,765	4,000,000	3,991,618	3,994,393		154		154		3,994,547		20,218	20,218	142,788	02/15/2013
097395-AG-2	BOISE CASCADE LLC 8.235% 10/15/12		10/15/2007	Call 100.0000		1,300,000	1,300,000	1,320,594	1,307,718		(7,718)		(7,718)		1,300,000				108,573	10/15/2012
12189P-AH-5	BURLINGTON NORTHERN AND SANTA		07/15/2007	Redemption 100.0000		132,329	132,329	132,329	132,329						132,329				7,724	01/15/2020
126304-AQ-7	CSC HOLDINGS INC 6.750% 04/15/12		04/30/2007	Tax Free Exchange		249,375	250,000	256,875	255,793		(1,865)		(1,865)		253,928		(4,553)	(4,553)	9,141	04/15/2012
126408-BK-8	CSX CORP 7.450% 05/01/07		05/01/2007	Maturity		1,000,000	1,000,000	998,260	999,920		80		80		1,000,000				37,250	05/01/2007
126650-AW-0	CVS CAREMARK CORP 5.298% 01/11/27		12/10/2007	Redemption 100.0000		171,451	171,451	165,731	165,892		5,558		5,558		171,451				4,960	01/11/2027
12667G-5U-3	CWALT..05-43 05-43 1A 5.355% 10/25/35		12/01/2007	Paydown		103,154	103,154	103,581	103,567		(413)		(413)		103,154				2,489	10/25/2035
12667G-R6-2	CWALT..05-41 05-41 1A1		12/26/2007	Paydown		204,836	204,836	204,836	204,836						204,836				4,778	09/25/2035
126685-AD-8	CWHEL..05-C 05-C 2A 5.208% 07/15/35		12/17/2007	Paydown		232,795	232,795	232,795	232,795						232,795				6,061	07/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
127210-AB-8	CADBURY SCHWEPPES US 5.125% 10/01/13		03/22/2007	LEHMAN BROTHERS INC		969,020	1,000,000	994,360	995,892		122		122		996,013		(26,993)	(26,993)	25,056	10/01/2013
131366-AK-2	CALSTRS TRUST CSTRST..02-C6 ABS 2002-C6 A		12/20/2007	Paydown		110,000	110,000	110,549	110,235		(235)		(235)		110,000				2,678	11/20/2009
14149Y-AG-3	CARDINAL HEALTH INC 4.000% 06/15/15		05/03/2007	UBS SECURITIES		1,783,860	2,000,000	1,662,398	1,719,506		9,073		9,073		1,728,579		55,281	55,281	31,778	06/15/2015
149123-BH-3	CATERPILLAR INC 6.550% 05/01/11		06/19/2007	CS FIRST BOSTON NZ		2,066,900	2,000,000	1,994,560	1,997,175		272		272		1,997,447		69,453	69,453	84,058	05/01/2011
161505-CW-0	CCMSC..98-2 6.390% 11/18/30		12/01/2007	Paydown		116,872	116,872	118,181	116,757		115		115		116,872				3,383	11/01/2008
167166-FC-6	CHICAGO & NW TRANSPORTATION		01/30/2007	Redemption 100.0000		1,689,683	1,689,683	1,689,683	1,689,683						1,689,683				52,803	07/30/2012
20030N-AD-3	COMCAST CORP 5.500% 03/15/11		05/03/2007	LEHMAN BROTHERS INC		1,010,140	1,000,000	998,620	998,637		302		302		998,939		11,201	11,201	35,597	03/15/2011
203668-AD-0	COMMUNITY HEALTH SYSTEMS INC		07/25/2007	COMPANY TRADE		1,367,928	1,350,000	1,363,947	1,360,344		(1,333)		(1,333)		1,359,011		8,917	8,917	53,625	12/15/2012
205887-BA-9	CONAGRA FOODS INC 6.750% 09/15/11		12/11/2007	WACHOVIA CAPITAL MARKETS		3,685,850	3,500,000	3,498,180	3,499,025		174		174		3,499,199		186,652	186,652	294,656	09/15/2011
209615-BV-4	CONSOLIDATED NAT GAS CO		07/12/2007	COMPANY TRADE		3,075,480	3,000,000	3,094,800	3,049,591		(5,436)		(5,436)		3,044,155		31,325	31,325	152,413	04/15/2011
209615-BX-0	CONSOLIDATED NAT GAS CO		05/04/2007	HONG KONG SHANGHAI BANKING		2,598,175	2,500,000	2,598,275	2,585,669		(5,557)		(5,557)		2,580,113		18,062	18,062	81,597	11/01/2011
209759-C*-8	CONSOLIDATED PAPERS INC		04/12/2007	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				15,345	10/31/2007
22541L-AC-7	CREDIT SUISSE - USA INC		12/06/2007	CS FIRST BOSTON NZ		2,118,060	2,000,000	1,998,940	1,999,405		97		97		1,999,503		118,557	118,557	182,722	01/15/2012
25179S-AC-4	DEVON FINANCING CORP 6.875% 09/30/11		05/03/2007	CS FIRST BOSTON NZ		5,744,192	5,400,000	5,811,358	5,695,990		(16,814)		(16,814)		5,679,176		65,016	65,016	209,153	09/30/2011
25754Q-AF-4	DOMINOS INC 8.250% 07/01/11		03/09/2007	COMPANY TRADE		174,845	170,000	176,443	173,625		(255)		(255)		173,370		1,475	1,475	9,662	07/01/2011
26874Q-AA-8	ENSCO INTERNATIONAL INC		11/15/2007	Maturity		1,000,000	1,000,000	999,820	999,976		24		24		1,000,000				67,500	11/15/2007
268766-BU-5	EOP OPERATING LP 7.000% 07/15/11		02/09/2007	COMPANY TRADE		3,077,430	3,000,000	3,388,050	3,244,614		(5,105)		(5,105)		3,239,509		(162,079)	(162,079)	118,998	07/15/2011
26884A-AQ-6	ERP OPERATING LP 5.200% 04/01/13		05/04/2007	BARCLAYS BANK PLC		993,340	1,000,000	981,470	987,327		612		612		987,939		5,401	5,401	31,489	04/01/2013
29444N-AD-4	EQUISTAR CHEMICALS LP 8.750% 02/15/09		12/20/2007	COMPANY TRADE		1,131,361	1,100,000	1,146,750	1,123,932		(10,474)		(10,474)		1,113,457		17,904	17,904	129,669	02/15/2009
301586-AB-9	EXECUTIVE RISK INC 7.125% 12/15/07		12/15/2007	Maturity		4,000,000	4,000,000	3,984,440	3,998,004		1,996		1,996		4,000,000				285,000	12/15/2007
31331F-AE-1	FEDERAL EXPRESS CORP 7.150% 09/28/12		03/28/2007	Redemption 100.0000		113,635	113,635	113,635	113,635						113,635				4,062	09/28/2012
31331F-AQ-4	FEDERAL EXPRESS CORP 7.850% 01/30/15		01/30/2007	Redemption 100.0000		53,680	53,680	52,817	53,173		507		507		53,680				2,107	01/30/2015
32051G-QD-0	FHAMS..05-AA6 05-AA6 B1		12/01/2007	Paydown		4,813	4,813	4,855	4,829		(16)		(16)		4,813				202	07/01/2035
33735P-AF-4	FUNBCMT..99-C1 6.070% 10/15/35		12/01/2007	Paydown		376,174	376,174	381,753	376,167		8		8		376,174				16,385	10/01/2008
338032-BB-0	FISHER SCIENTIFIC INTERNATIONA		05/11/2007	DEUTSCHE BANK		221,375	220,000	221,161	221,053		(51)		(51)		221,002		373	373	11,791	07/01/2015
345397-TZ-6	FORD MOTOR CREDIT CO 7.000% 10/01/13		03/09/2007	MORGAN (J.P.) SECURITIES		1,671,250	1,750,000	1,494,605	1,494,605						1,494,605		176,645	176,645	55,465	10/01/2013
349631-AE-1	FORTUNE BRANDS INC 7.875% 01/15/23		09/24/2007	JEFFRIES & CO		2,154,780	2,000,000	1,957,500	1,966,395		794		794		1,967,188		187,592	187,592	189,000	01/15/2023
350259-AA-5	FOSTERS FINANCIAL BREW		05/04/2007	CITIGROUP GLOBAL MARKETS INC		1,057,100	1,000,000	1,058,290	1,050,426		(3,592)		(3,592)		1,046,834		10,266	10,266	27,500	06/15/2011
361849-ET-5	GMACCMSC..99-C1 6.175% 05/15/33		12/01/2007	Paydown		182,331	182,331	185,095	182,380		(49)		(49)		182,331				6,577	01/01/2009
36228C-CL-5	GSMSC..98-C1 1998-C1 A3		12/01/2007	Paydown		3,859,035	3,859,035	4,256,998	3,975,375		(116,340)		(116,340)		3,859,035				97,088	07/01/2008
370334-AS-3	GENERAL MILLS INC 6.000% 02/15/12		03/22/2007	GOLDMAN SACHS & CO		4,666,545	4,500,000	4,485,060	4,491,201		354		354		4,491,554		174,991	174,991	166,500	02/15/2012
38141G-AZ-7	GOLDMAN SACHS GROUP INC/THE		12/06/2007	GOLDMAN SACHS & CO		4,751,910	4,500,000	4,579,020	4,539,931		(8,427)		(8,427)		4,531,505		220,405	220,405	434,844	01/15/2011
41161P-RQ-8	HVMLT..05-8 05-8 2A2A 6.363% 09/19/35		12/01/2007	Paydown		519,187	519,187	524,379	524,337		(5,151)		(5,151)		519,187				13,555	09/19/2035
41161P-SK-0	HVMLT..05-9 05-9 2A2A 5.289% 06/20/35		12/20/2007	Paydown		189,176	189,176	189,176	189,176						189,176				5,054	06/20/2035
423074-AH-6	HJ HEINZ CO 6.428% 12/01/08		06/18/2007	CITIGROUP GLOBAL MARKETS INC		2,018,560	2,000,000	2,059,580	2,039,125		(9,275)		(9,275)		2,029,850		(11,290)	(11,290)	71,422	12/01/2008
428040-BX-6	HERTZ GLOBAL HOLDINGS INC		01/17/2007	Tax Free Exchange		596,075	565,000	569,688	569,074		(30)		(30)		569,044		27,031	27,031	27,300	01/01/2014
432848-AH-2	HILTON HOTELS CORP 7.950% 04/15/07		04/15/2007	Maturity		125,000	125,000	125,625	125,043		(43)		(43)		125,000				4,969	04/15/2007
432848-AR-0	HILTON HOTELS CORP 7.200% 12/15/09		10/24/2007	COMPANY TRADE		462,839	450,000	474,625	463,012		(3,373)		(3,373)		459,639		3,200	3,200	27,810	12/15/2009
432848-AT-6	HILTON HOTELS CORP 8.250% 02/15/11		09/12/2007	GREENWICH CAPITAL		269,375	250,000	255,250	252,884		(434)		(434)		252,450		16,925	16,925	22,458	02/15/2011
432848-AU-3	HILTON HOTELS CORP 7.625% 05/15/08		10/24/2007	COMPANY TRADE		700,380	710,000	741,326	720,232		(5,983)		(5,983)		714,249		(13,870)	(13,870)	50,979	05/15/2008
459200-BA-8	IBM CORP 4.750% 11/29/12		12/11/2007	Various		5,944,540	6,000,000	5,872,590	5,917,195		3,831		3,831		5,921,026		23,514	23,514	120,069	11/29/2012
46625H-AN-0	JPMORGAN CHASE & CO 6.625% 03/15/12		10/17/2007	MORGAN STANLEY & CO		5,078,290	4,850,000	4,847,798	4,848,875		149		149		4,849,024		229,266	229,266	354,336	03/15/2012
46625M-3N-7	JPMCC..04-C2 2004-C2 A3		05/09/2007	MORGAN (J.P.) SECURITIES		4,987,500	5,000,000	4,912,320	4,929,212		2,395		2,395		4,931,607		55,893	55,893	118,995	05/15/2041
46625M-WW-5	JPMCCMSC..03-CIBC6 4.393% 07/12/37		12/01/2007	Paydown		861,865	861,865	866,161	864,256		(2,391)		(2,391)		861,865				20,623	12/01/2012

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
487836-AS-7	KELLOGG CO 6.600% 04/01/11		12/10/2007	BANK OF AMERICA		4,211,600	4,000,000	4,055,000	4,028,608		(5,749)		(5,749)		4,022,859		188,741	188,741	316,800	04/01/2011
49228R-AE-3	KERN RIVER FND CORP 4.893% 04/30/18		12/31/2007	Redemption 100.0000		156,000	156,000	156,018	156,008		(8)		(8)		156,000				4,559	04/30/2018
49306C-AE-1	KEY BANK NATIONAL ASSOCIATION		06/18/2007	GREENWICH CAPITAL		2,986,170	3,000,000	3,109,980	3,069,963		(5,132)		(5,132)		3,064,831		(78,661)	(78,661)	145,350	08/15/2012
494368-AX-1	KIMBERLY-CLARK CORP 5.000% 08/15/13		05/09/2007	BARCLAYS BANK PLC		4,918,300	5,000,000	4,993,650	4,995,528		213		213		4,995,741		(77,441)	(77,441)	186,806	08/15/2013
50075N-AB-0	KRAFT FOODS INC 5.625% 11/01/11		05/03/2007	JEFFRIES & CO		3,028,530	3,000,000	2,998,410	2,999,118		56		56		2,999,175		29,355	29,355	87,656	11/01/2011
50075N-AH-7	KRAFT FOODS INC 6.250% 06/01/12		05/09/2007	RBC DOMINION SECURITIES		3,631,355	3,500,000	3,498,600	3,499,204		46		46		3,499,250		132,105	132,105	99,045	06/01/2012
501044-CC-3	KROGER CO/THE 6.750% 04/15/12		12/06/2007	RBC DOMINION SECURITIES		2,607,217	2,450,000	2,447,085	2,448,283		264		264		2,448,547		158,670	158,670	191,100	04/15/2012
52108H-E4-2	LBUBSCMT..04-C4 2004-C4 A4		05/11/2007	DEUTSCHE BANK		6,054,375	6,000,000	6,011,016	6,007,959		(477)		(477)		6,007,482		46,893	46,893	131,824	06/11/2014
52108H-JR-6	LB-UBS COMM MORT TRUST LBUBSCM C2 A2		12/11/2007	Paydown		743,526	743,526	787,673	755,995		(12,469)		(12,469)		743,526				15,988	05/11/2009
539830-AF-6	LOCKHEED CORP 7.750% 05/01/26		09/07/2007	JEFFRIES & CO		1,177,020	1,000,000	982,650	985,162		237		237		985,399		191,621	191,621	66,951	05/01/2026
5525V0-AJ-5	M & I MARSHALL & ILSLEY BANK		08/18/2007	Redemption 100.0000		181,818	181,818	174,987	176,843		4,976		4,976		181,818				3,955	08/18/2009
554273-AB-8	MACDERMID INC 9.125% 07/15/11		04/12/2007	COMPANY TRADE		575,753	560,000	598,050	575,093		(1,579)		(1,579)		573,514		2,239	2,239	37,899	07/15/2011
564759-MJ-4	MANUFACTURERS & TRADERS TRUST		06/18/2007	BEAR STERNS & CO		534,370	500,000	590,055	547,910		(5,544)		(5,544)		542,366		(7,996)	(7,996)	28,889	10/01/2010
571748-AP-7	MARSH & MCLENNAN COS INC		05/14/2007	CITIGROUP GLOBAL MARKETS INC		1,934,640	2,000,000	1,888,820	1,893,740		3,478		3,478		1,897,218		37,422	37,422	77,306	09/15/2015
577778-BW-2	MAY DEPT STORES 4.800% 07/15/09		06/18/2007	GREENWICH CAPITAL		4,911,400	5,000,000	4,914,600	4,933,678		11,205		11,205		4,944,883		(33,483)	(33,483)	224,000	07/15/2009
58440J-AH-7	MEDIAONE GROUP INC 7.300% 01/15/07		01/15/2007	Maturity		6,000,000	6,000,000	5,990,940	5,999,951		49		49		6,000,000				219,000	01/15/2007
58446M-AE-1	MEDIA NEWS GROUP INC 6.875% 10/01/13		07/02/2007	WACHOVIA CAPITAL MARKETS		989,000	1,150,000	1,003,487	1,145,692		(933)	141,038	(141,971)		1,003,721		(14,721)	(14,721)	60,374	10/01/2013
589331-AH-0	MERCK & CO. INC. 4.375% 02/15/13		05/03/2007	RBC DOMINION SECURITIES		3,106,058	3,250,000	3,056,463	3,083,263		7,846		7,846		3,091,109		14,949	14,949	103,876	02/15/2013
58983*-CF-4	TTX COMPANY TRAILER TRAIN 32A		07/29/2007	Redemption 100.0000		113,914	113,914	113,914	113,914						113,914				7,065	01/29/2010
58983*-CG-2	TTX COMPANY TRAILER TRAIN 32B		07/29/2007	Redemption 100.0000		111,267	111,267	111,267	111,267						111,267				5,344	01/29/2008
60462E-AD-6	MIRAGE RESORTS INC 6.750% 08/01/07		08/01/2007	Maturity		500,000	500,000	492,165	499,347		653		653		500,000				33,750	08/01/2007
617446-GM-5	MORGAN STANLEY 6.750% 04/15/11		12/12/2007	SANDLER ONEILL		3,136,410	3,000,000	3,041,895	3,021,948		(4,406)		(4,406)		3,017,542		118,868	118,868	237,375	04/15/2011
61745M-KG-7	MORGAN STANLEY CAPITAL I MSCI		12/01/2007	Paydown		303,340	303,340	290,259	300,556		2,784		2,784		303,340				11,557	11/15/2031
666807-AT-9	NORTHROP GRUMMAN CORP 7.125% 02/15/11		03/22/2007	BEAR STERNS & CO		7,894,864	7,375,000	7,910,105	7,833,942		(23,932)		(23,932)		7,810,010		84,854	84,854	324,039	02/15/2011
69073T-AH-6	OWENS-BROCKWAY 7.750% 05/15/11		08/31/2007	Call 103.8750		1,407,506	1,355,000	1,414,488	1,388,773		(6,091)		(6,091)		1,382,683		24,824	24,824	83,427	05/15/2011
69348H-CM-8	PNC MORT ACCEPTANCE CORP PNCMA LT 2000-C		12/01/2007	Paydown		639,522	639,522	746,043	681,141		(41,619)		(41,619)		639,522				23,014	09/01/2010
700690-AL-4	CAESARS ENTERTAINMENT INC		02/28/2007	Various		1,328,019	1,250,000	1,261,875	1,256,637		(226)		(226)		1,256,411		71,608	71,608	30,745	05/15/2011
700690-AS-9	CAESARS ENTERTAINMENT INC		06/18/2007	BANK OF AMERICA		156,938	150,000	162,825	159,441		(597)		(597)		158,844		(1,906)	(1,906)	7,175	04/15/2013
74005P-AF-1	PRAXAIR INC 6.625% 10/15/07		10/15/2007	Maturity		1,000,000	1,000,000	993,950	999,367		633		633		1,000,000				66,250	10/15/2007
74254P-JR-4	PRINCIPAL LIFE INCOME FUNDING		05/04/2007	RBC DOMINION SECURITIES		2,006,160	2,000,000	1,999,020	1,999,237		64		64		1,999,300		6,860	6,860	50,267	11/15/2010
743445-AA-6	ARCHSTONE-SMITH TRUST 6.875% 02/15/08		11/05/2007	Redemption 100.0000		500,000	500,000	498,371	499,815		185		185		500,000				29,601	02/15/2008
74346P-C#-7	VOYAGER LEARNING CO 8.120% 01/31/15		02/12/2007	Redemption 100.0000		442,811	442,811	442,811	442,811						442,811				7,119	01/31/2015
786514-BC-2	SAFEWAY INC 6.500% 03/01/11		05/03/2007	CS FIRST BOSTON NZ		1,296,050	1,250,000	1,263,048	1,256,798		(510)		(510)		1,256,288		39,762	39,762	55,747	03/01/2011
810186-AG-1	SCOTTS MIRACLE-GRO CO/THE		02/14/2007	COMPANY TRADE		967,214	950,000	969,206	963,625		(289)		(289)		963,337		3,877	3,877	15,559	11/15/2013
852060-AJ-1	SPRINT CAPITAL CORP 7.625% 01/30/11		05/03/2007	Various		3,227,040	3,000,000	3,259,080	3,223,358		(13,664)		(13,664)		3,209,694		17,346	17,346	159,278	01/30/2011
85590A-AF-1	STARWOOD HOTELS AND RESORTS WO		05/01/2007	Maturity		1,150,000	1,150,000	1,203,939	1,155,786		(5,786)		(5,786)		1,150,000				42,406	05/01/2007
87264Q-AM-2	TRW AUTOMOTIVE INC 9.375% 02/15/13		03/26/2007	COMPANY TRADE		1,467,564	1,400,000	1,462,197	1,437,928		(2,683)		(2,683)		1,435,245		32,319	32,319	80,573	02/15/2013
880779-AQ-6	TEREX CORP 9.250% 07/15/11		01/15/2007	Call 104.6250		523,125	500,000	515,000	507,011		(77)		(77)		506,934		16,191	16,191	23,125	07/15/2011
89579K-AE-9	TRIAD HOSPITALS INC 7.000% 11/15/13		07/25/2007	COMPANY TRADE		306,234	300,000	309,000	306,282		(635)		(635)		305,647		587	587	14,583	11/15/2013
89579K-AF-6	TRIAD HOSPITALS INC 7.000% 05/15/12		07/25/2007	COMPANY TRADE		1,116,115	1,100,000	1,100,000	1,100,000						1,100,000		16,115	16,115	53,472	05/15/2012
902917-AD-5	WASTE MANAGEMENT INC 7.125% 10/01/07		10/01/2007	Maturity		1,000,000	1,000,000	998,310	999,835		165		165		1,000,000				71,250	10/01/2007
90333W-AA-6	US BANK NA 6.375% 08/01/11		12/19/2007	LEHMAN BROTHERS INC		1,048,580	1,000,000	998,510	999,215		149		149		999,365		49,215	49,215	89,073	08/01/2011
912909-AA-6	UNITED STATES STEEL CORP		06/20/2007	Call 104.8750		1,048,750	1,000,000	1,030,625	1,014,629		(2,667)		(2,667)		1,011,962		36,788	36,788	58,229	05/15/2010
91302@-AB-8	UNITED TECHNOLOGIES CORP ESOP		12/10/2007	Redemption 100.0000		147,872	147,872	147,872	147,872						147,872				11,357	12/10/2008
913433-AE-8	UNIVERSAL COMPRESSION INC		08/13/2007	Call 103.6250		777,188	750,000	787,500	768,164		(4,480)		(4,480)		763,683		13,504	13,504	40,479	05/15/2010
920355-AA-2	VALSPAR CORP 6.000% 05/01/07		05/01/2007	Maturity		1,500,000	1,500,000	1,494,495	1,499,582		418		418		1,500,000				45,000	05/01/2007
92344R-AA-0	VERIZON NEW ENGLAND INC		06/22/2007	DEUTSCHE BANK		1,020,690	1,000,000	1,000,800	1,000,479		(43)		(43)		1,000,436		20,254	20,254	50,917	09/15/2011
92344T-AA-6	VERIZON PENNSYLVANIA 5.650% 11/15/11		06/18/2007	BARCLAYS BANK PLC		4,959,650	5,000,000	5,012,250	5,010,325		(883)		(883)		5,009,442		(49,792)	(49,792)	169,500	11/15/2011

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A. C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
92922F-UR-7	WASHINGTON MUTUAL WAMU..04-S3 2004S3 1A2		12/01/2007	Paydown		124,949	124,949	126,238	125,848		(899)		(899)		124,949				3,410	05/01/2015
92923C-AM-6	WCI COMMUNITIES INC 7.875% 10/01/13		02/06/2007	Various		186,738	200,000	207,500	205,019		(92)		(92)		204,927		(18,190)	(18,190)	5,540	10/01/2013
939336-X6-5	WASHINGTON MUTUAL WAMU..05-AR1 05-AR1 A2		12/25/2007	Paydown		381,751	381,751	381,751	381,751						381,751				9,202	01/25/2045
94973V-AJ-6	WELLPOINT INC 5.000% 01/15/11		03/22/2007	LEHMAN BROTHERS INC.		5,479,100	5,500,000	5,434,935	5,445,625		2,922		2,922		5,448,547		30,553	30,553	192,500	01/15/2011
949746-CE-9	WELLS FARGO & CO 6.375% 08/01/11		12/06/2007	GOLDMAN SACHS & CO.		3,125,940	3,000,000	2,983,170	2,990,967		1,654		1,654		2,992,621		133,319	133,319	260,313	08/01/2011
97189@-AA-5	WILSHIRE NEW YORK II NEW YORK		04/13/2007	Maturity		567,323	567,323	607,044	569,649		(2,326)		(2,326)		567,323				18,596	04/13/2007
98157D-AJ-5	WORLDCOM INC 7.500%		09/20/2007	COMPANY TRADE		144,400											144,400	144,400		05/11/2011
98385X-AC-0	XTO ENERGY INC 6.250% 04/15/13		06/20/2007	Various		258,906	250,000	260,500	257,405		(386)		(386)		257,019		1,887	1,887	9,253	04/15/2013
988498-AA-9	YUM BRANDS INC 7.700% 07/01/12		05/09/2007	JEFFRIES & CO.		5,481,700	5,000,000	5,541,655	5,480,075		(27,950)		(27,950)		5,452,126		29,574	29,574	334,736	07/01/2012
032479-AC-1	ANADARKO FINANCE 6.750% 05/01/11	I	12/19/2007	BANK OF AMERICA		3,137,640	3,000,000	2,989,020	2,994,449		1,120		1,120		2,995,568		142,072	142,072	232,313	05/01/2011
136385-AB-7	CANADIAN NATURAL RESOURCES LTD	I	12/14/2007	RBC DOMINION SECURITIES		4,171,160	4,000,000	3,998,960	3,999,387		116		116		3,999,503		171,657	171,657	382,644	07/15/2011
13645R-AC-8	CANADIAN PACIFIC RAILWAY COMPA	I	05/09/2007	BARCLAYS BANK PLC		6,212,100	6,000,000	5,973,740	5,985,010		1,002		1,002		5,986,013		226,087	226,087	217,708	10/15/2011
60871N-AC-3	MOLSON COORS CAPITAL FINANCE U	I	06/18/2007	LEHMAN BROTHERS INC.		2,917,740	3,000,000	2,942,490	2,952,044		5,575		5,575		2,957,619		(39,879)	(39,879)	108,721	09/22/2010
67000X-AA-4	NOVELIS INC 7.250% 02/15/15	I	01/08/2007	Tax Free Exchange		535,575	555,000	567,131	569,737		(2,144)		(2,144)		567,592		(32,017)	(32,017)	18,175	02/15/2015
77509N-AH-6	ROGERS CABLE SYSTEMS 144A	I	06/20/2007	UBS SECURITIES		750,870	750,000	762,313	758,763		(546)		(546)		758,217		(7,347)	(7,347)	24,740	06/15/2013
11778B-AA-0	BSKYB FINANCE UK PLC 5.625% 10/15/15	F	05/04/2007	UBS SECURITIES		1,394,456	1,400,000	1,384,866	1,386,249		432		432		1,386,681		7,775	7,775	44,625	10/15/2015
143658-AX-0	CARNIVAL PLC 144A 3.750% 11/15/07	F	11/15/2007	Maturity		2,000,000	2,000,000	1,992,980	1,998,386		1,614		1,614		2,000,000				75,000	11/15/2007
25156P-AB-9	DEUTSCHE TELEKOM INTERNATIONAL	F	05/10/2007	Various		2,696,535	2,500,000	2,758,850	2,611,677		(10,715)		(10,715)		2,600,963		95,572	95,572	82,556	06/15/2010
25156P-AG-8	DEUTSCHE TELEKOM INTERNATIONAL	F	05/03/2007	Various		8,661,584	8,600,000	8,527,852	8,538,768		3,214		3,214		8,541,982		119,602	119,602	251,565	03/23/2011
251594-AE-7	DBS BANK LTD/SINGAPORE 144A	F	02/27/2007	UBS SECURITIES		3,219,060	3,000,000	3,361,950	3,209,325		(7,266)		(7,266)		3,202,058		17,002	17,002	63,531	05/15/2011
25244S-AB-7	DIAGEO FINANCE BV 3.875% 04/01/11	F	05/03/2007	Various		6,777,505	7,100,000	6,636,938	6,702,577		22,805		22,805		6,725,382		52,123	52,123	143,773	04/01/2011
33632*-FH-5	JACO TRUST 7.900% 12/29/09	F	12/29/2007	Redemption 100.0000		109,516	109,516	109,516	109,516						109,516				8,652	12/29/2009
35177P-AK-3	FRANCE TELECOM SA 7.750% 03/01/11	F	05/10/2007	JEFFRIES & CO.		1,086,600	1,000,000	1,062,883	1,017,989		(1,401)		(1,401)		1,016,589		70,011	70,011	54,681	03/01/2011
706451-AH-4	PEMEX PROJECT FUNDING MASTER T	F	10/19/2007	COMPANY TRADE		1,787,344	1,600,000	1,573,312	1,579,831		1,534		1,534		1,581,365		205,979	205,979	99,644	12/15/2014
784375-AD-9	SKF AKTIEBOLAGET 7.125% 07/01/07	F	07/01/2007	Maturity		750,000	750,000	745,140	749,667		333		333		750,000				53,438	07/01/2007
87203R-AA-0	SYSTEMS 2001 A.T. LLC 6.664% 09/15/13	F	12/13/2007	RAYMOND JAMES & ASSOC. INC.		3,970,960	3,845,966	4,001,523	3,963,786		(12,941)		(12,941)		3,950,845		20,115	20,115	258,431	09/15/2013
87203R-AA-0	SYSTEMS 2001 A.T. LLC 6.664% 09/15/13	F	12/15/2007	Redemption 100.0000		385,237	385,237	401,950	397,896		(12,659)		(12,659)		385,237				14,058	09/15/2013
902118-AJ-7	TYCO INTL GROUP SA 6.125% 01/15/09	F	05/29/2007	COMPANY TRADE		1,967,240	2,000,000	2,117,480	2,055,841		(10,861)		(10,861)		2,044,981		(77,741)	(77,741)	106,847	01/15/2009
902118-AY-4	TYCO INTL GROUP SA 6.750% 02/15/11	F	05/29/2007	COMPANY TRADE		3,077,220	3,000,000	3,289,920	3,217,863		(19,895)		(19,895)		3,197,969		(120,749)	(120,749)	159,750	02/15/2011
92857T-AG-2	VODAFONE GROUP PLC 7.750% 02/15/10	F	05/03/2007	LEHMAN BROTHERS INC.		6,380,940	6,000,000	6,476,640	6,206,083		(21,315)		(21,315)		6,184,768		196,172	196,172	339,708	02/15/2010
92857W-AM-2	VODAFONE GROUP PLC 5.500% 06/15/11	F	05/03/2007	JEFFRIES & CO.		1,009,720	1,000,000	994,560	995,520		316		316		995,836		13,884	13,884	21,847	06/15/2011
Q0455#-AB-4	APT PIPELINES 5.670% 09/09/13	F	04/03/2007	PRIVATE		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				64,890	09/09/2013
4599999 - Bonds - Industrial and Miscellaneous						277,373,589	272,008,757	275,434,935	273,851,890		(381,759)	141,038	(522,797)		273,329,100		4,044,488	4,044,488	12,697,438	XXX
6099997 - Bonds - Part 4						428,521,440	422,593,328	424,258,833	423,495,908		85,407	146,971	(61,564)		423,440,276		5,081,160	5,081,160	17,247,557	XXX
6099998 - Bonds - Part 5						12,195,202	12,220,114	11,905,525			(431)		(431)		11,905,094		290,108	290,108	421,507	XXX
6099999 - Total - Bonds						440,716,642	434,813,442	436,164,358	423,495,908		84,976	146,971	(61,995)		435,345,370		5,371,268	5,371,268	17,669,064	XXX
6599998 - Preferred Stocks - Part 5							XXX													XXX
6599999 - Total - Preferred Stocks							XXX													XXX
7299998 - Common Stocks - Part 5							XXX													XXX
7299999 - Total - Common Stocks							XXX													XXX
7399999 - Total - Preferred and Common Stocks							XXX													XXX
7499999 Totals						440,716,642	XXX	436,164,358	423,495,908		84,976	146,971	(61,995)		435,345,370		5,371,268	5,371,268	17,669,064	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	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
826418-BE-4	SIERRA PACIFIC PWR 6.750% 07/01/37		06/25/2007	GOLDMAN SACHS & CO	12/06/2007	DEUTSCHE BANK	6,000,000	5,998,380	6,120,000	5,998,437		57		57			121,563	121,563	183,375	
3899999 - Bonds - Public Utilities							6,000,000	5,998,380	6,120,000	5,998,437		57		57			121,563	121,563	183,375	
05565S-AA-2	BURLINGTON NORTHERN AND SANTA		01/17/2007	RAYMOND JAMES & ASSOC. INC.	10/01/2007	Redemption 100.0000	115,114	116,695	115,114	115,114		(1,581)		(1,581)					4,259	2,934
397624-AC-1	GREIF BROS. CORPORATION		01/26/2007	DEUTSCHE BANK	06/15/2007	Tax Free Exchange	405,000	405,000	406,013	405,000							1,013	1,013	9,568	
92976G-AG-6	WACHOVIA BANK 5.850% 02/01/37		07/09/2007	WACHOVIA CAPITAL MARKETS	10/17/2007	GOLDMAN SACHS & CO	5,000,000	4,676,350	4,849,700	4,677,642		1,292		1,292			172,058	172,058	213,688	132,438
97381W-AE-4	WINDSTREAM CORP 7.000% 03/15/19		02/16/2007	Various	05/15/2007	Tax Free Exchange	700,000	709,100	704,375	708,901		(199)		(199)			(4,526)	(4,526)	10,617	
4599999 - Bonds - Industrial and Miscellaneous							6,220,114	5,907,145	6,075,202	5,906,657		(488)		(488)			168,545	168,545	238,132	135,372
6099998 - Subtotal Bonds							12,220,114	11,905,525	12,195,202	11,905,094		(431)		(431)			290,108	290,108	421,507	135,372
7499999 Totals								11,905,525	12,195,202	11,905,094		(431)		(431)			290,108	290,108	421,507	135,372

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

Showing all Options, Caps and Floors and Insurance Futures Options Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
PURCHASED CALL OPTION	555	06/29/2010	2,805	11/29/2007	Barclays Bank PLC	21,768	21,768		(26,505)	(26,505)			
PURCHASED CALL OPTION	199	06/29/2010	2,876	11/29/2007	Barclays Bank PLC	6,961	6,961		(32,504)	(32,504)			
PURCHASED CALL OPTION	7,000	11/30/2012	3,454	11/29/2007	Credit Suisse FB International				(301,824)	(301,824)			
PURCHASED CALL OPTION	8,000	11/30/2017	8,411	11/29/2007	Goldman Sachs International				(438,978)	(438,978)			
0399999 - Subtotal - Call Options - Other Derivative Transactions						28,729	28,729	XXX	(799,811)	(799,811)			
0499999 - Subtotal - Call Options						28,729	28,729	XXX	(799,811)	(799,811)			
PURCHASED PUT OPTION	18,000	11/30/2012	1,380	11/29/2007	Credit Suisse FB International				(325,027)	(325,027)			
PURCHASED PUT OPTION	10,303	06/29/2016	1,987	11/29/2007	Goldman Sachs International	122,660	122,660		(249,599)	(249,599)			
PURCHASED PUT OPTION	2,584	06/29/2016	1,940	11/29/2007	Goldman Sachs International	29,566	29,566		(59,844)	(59,844)			
PURCHASED PUT OPTION	5,548	06/29/2017	2,104	11/29/2007	Goldman Sachs International	65,324	65,324		(166,223)	(166,223)			
PURCHASED PUT OPTION	1,391	06/29/2017	2,057	11/29/2007	Goldman Sachs International	15,761	15,761		(40,790)	(40,790)			
PURCHASED PUT OPTION	17,000	11/30/2017	1,268	11/29/2007	Goldman Sachs International				(511,217)	(511,217)			
PURCHASED PUT OPTION	5,782	06/15/2023	1,383	03/22/2007	Goldman Sachs International	935,732	935,732		1,175,043	1,175,043			
PURCHASED PUT OPTION	15,440	09/15/2023	1,336	03/22/2007	Goldman Sachs International	1,991,457	1,991,457		2,409,338	2,409,338			
PURCHASED PUT OPTION	9,095	09/15/2023	1,383	03/22/2007	Goldman Sachs International	1,482,331	1,482,331		1,794,213	1,794,213			
PURCHASED PUT OPTION	15,170	12/15/2023	1,358	03/22/2007	Goldman Sachs International	2,002,338	2,002,338		2,339,412	2,339,412			
PURCHASED PUT OPTION	7,262	12/15/2023	1,383	03/22/2007	Goldman Sachs International	1,195,043	1,195,043		1,411,692	1,411,692			
PURCHASED PUT OPTION	8,320	03/15/2024	1,383	03/22/2007	Goldman Sachs International	1,357,212	1,357,212		1,632,855	1,632,855			
PURCHASED PUT OPTION	10,170	05/31/2024	1,541	06/27/2007	Goldman Sachs International	1,496,445	1,496,445		1,828,686	1,828,686			
PURCHASED PUT OPTION	8,038	06/17/2024	1,383	03/22/2007	Goldman Sachs International	1,340,042	1,340,042		1,664,968	1,664,968			
PURCHASED PUT OPTION	14,511	09/03/2024	1,651	09/27/2007	Goldman Sachs International	2,848,125	2,848,125		2,848,254	2,848,254			
0799999 - Subtotal - Put Options - Other Derivative Transactions						14,882,036	14,882,036	XXX	15,751,761	15,751,761			
0899999 - Subtotal - Put Options						14,882,036	14,882,036	XXX	15,751,761	15,751,761			
2599999 - Subtotal - Hedging Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions						14,910,765	14,910,765	XXX	14,951,950	14,951,950			
9999999 - Totals						14,910,765	14,910,765	XXX	14,951,950	14,951,950			

SCHEDULE DB - PART A- SECTION 2

Showing all Options, Caps and Floors and Insurance Futures Options Acquired During Current Year

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
PURCHASED CALL OPTION	555	06/29/2010	2,805	11/29/2007	Barclays Bank PLC	21,768
PURCHASED CALL OPTION	199	06/29/2010	2,876	11/29/2007	Barclays Bank PLC	6,961
PURCHASED CALL OPTION	7,000	11/30/2012	3,454	11/29/2007	Credit Suisse FB International	
PURCHASED CALL OPTION	8,000	11/30/2017	8,411	11/29/2007	Goldman Sachs International	
0399999 - Subtotal - Call Options - Other Derivative Transactions						28,729
0499999 - Subtotal - Call Options						28,729
PURCHASED PUT OPTION	18,000	11/30/2012	1,380	11/29/2007	Credit Suisse FB International	
PURCHASED PUT OPTION	10,303	06/29/2016	1,987	11/29/2007	Goldman Sachs International	122,660
PURCHASED PUT OPTION	2,584	06/29/2016	1,940	11/29/2007	Goldman Sachs International	29,566
PURCHASED PUT OPTION	5,548	06/29/2017	2,104	11/29/2007	Goldman Sachs International	65,324
PURCHASED PUT OPTION	1,391	06/29/2017	2,057	11/29/2007	Goldman Sachs International	15,761
PURCHASED PUT OPTION	17,000	11/30/2017	1,268	11/29/2007	Goldman Sachs International	
PURCHASED PUT OPTION	5,782	06/15/2023	1,383	03/22/2007	Goldman Sachs International	935,732
PURCHASED PUT OPTION	15,440	09/15/2023	1,336	03/22/2007	Goldman Sachs International	1,991,457
PURCHASED PUT OPTION	9,095	09/15/2023	1,383	03/22/2007	Goldman Sachs International	1,482,331
PURCHASED PUT OPTION	15,170	12/15/2023	1,358	03/22/2007	Goldman Sachs International	2,002,338
PURCHASED PUT OPTION	7,262	12/15/2023	1,383	03/22/2007	Goldman Sachs International	1,195,043
PURCHASED PUT OPTION	8,320	03/15/2024	1,383	03/22/2007	Goldman Sachs International	1,357,212
PURCHASED PUT OPTION	10,170	05/31/2024	1,541	06/27/2007	Goldman Sachs International	1,496,445
PURCHASED PUT OPTION	8,038	06/17/2024	1,383	03/22/2007	Goldman Sachs International	1,340,042
PURCHASED PUT OPTION	14,511	09/03/2024	1,651	09/27/2007	Goldman Sachs International	2,848,125
0799999 - Subtotal - Put Options - Other Derivative Transactions						14,882,036
0899999 - Subtotal - Put Options						14,882,036
2599999 - Subtotal - Hedging Transactions						
2799999 - Subtotal - Other Derivative Transactions						14,910,765
9999999 - Totals						14,910,765

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

Showing all Collar, Swap and Forwards Open December 31 of Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP - 3M LIBOR	14,000,000	07/02/2012	-5.56%	07/02/2007	Goldman Sachs International				(818,970)	(818,970)			(10,438)	148,584
INT RATE SWAP - 3M LIBOR	5,000,000	09/28/2012	-4.93%	09/28/2007	Goldman Sachs International				(163,285)	(163,285)			4,710	54,454
INT RATE SWAP - 3M LIBOR	5,000,000	12/03/2012	-4.21%	12/03/2007	Goldman Sachs International				(2,910)	(2,910)			4,273	55,481
INT RATE SWAP - 3M LIBOR	20,000,000	03/26/2017	5.10%	03/26/2007	Goldman Sachs International				731,229	731,229			(46,704)	303,955
INT RATE SWAP - 3M LIBOR	20,000,000	07/02/2017	-5.74%	07/02/2007	Goldman Sachs International				(1,696,214)	(1,696,214)			(32,165)	308,311
INT RATE SWAP - 3M LIBOR	8,000,000	12/03/2017	4.60%	12/03/2007	Goldman Sachs International				(45,885)	(45,885)			(4,497)	126,016
INT RATE SWAP - 3M LIBOR	8,000,000	07/02/2027	5.86%	07/02/2007	Goldman Sachs International				897,442	897,442			17,938	176,660
INT RATE SWAP - 3M LIBOR	5,000,000	09/28/2027	5.50%	09/28/2007	Goldman Sachs International				333,489	333,489			2,704	111,087
INT RATE SWAP - 3M LIBOR	7,000,000	12/03/2027	4.87%	12/03/2007	Goldman Sachs International				(96,911)	(96,911)			(2,356)	156,231
INT RATE SWAP - 3M LIBOR	9,000,000	07/02/2037	5.88%	07/02/2007	Goldman Sachs International				1,191,281	1,191,281			20,717	244,436
INT RATE SWAP - 3M LIBOR	5,000,000	09/28/2037	5.53%	09/28/2007	Goldman Sachs International				392,503	392,503			3,008	136,346
INT RATE SWAP - 3M LIBOR	7,000,000	12/03/2037	4.90%	12/03/2007	Goldman Sachs International				(135,993)	(135,993)			(2,220)	191,463
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX	585,776	585,776			(45,030)	2,013,024
0899999 - Subtotal - Swaps								XXX	585,776	585,776			(45,030)	2,013,024
2599999 - Subtotal - Hedging Transactions								XXX						
2799999 - Subtotal - Other Derivative Transactions								XXX	585,776	585,776			(45,030)	2,013,024
9999999 - Totals								XXX	585,776	585,776			(45,030)	2,013,024

SCHEDULE DB - PART C- SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
INT RATE SWAP - 3M LIBOR	14,000,000	07/02/2012	-5.56%	07/02/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	5,000,000	09/28/2012	-4.93%	09/28/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	5,000,000	12/03/2012	-4.21%	12/03/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	20,000,000	03/26/2017	5.10%	03/26/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	20,000,000	07/02/2017	-5.74%	07/02/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	8,000,000	12/03/2017	4.60%	12/03/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	8,000,000	07/02/2027	5.86%	07/02/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	5,000,000	09/28/2027	5.50%	09/28/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	7,000,000	12/03/2027	4.87%	12/03/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	9,000,000	07/02/2037	5.88%	07/02/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	5,000,000	09/28/2037	5.53%	09/28/2007	Goldman Sachs International	
INT RATE SWAP - 3M LIBOR	7,000,000	12/03/2037	4.90%	12/03/2007	Goldman Sachs International	
2599999 - Subtotal - Hedging Transactions						
2799999 - Subtotal - Other Derivative Transactions						
9999999 - Totals						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received or (Paid) on Terminations	13 Increase (Decrease) by Adjustment	Gain/(Loss) on Termination 14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	17 Other Investment/ Miscellaneous Income
NONE																
2599999 - Subtotal - Hedging Transactions							XXX	XXX		XXX						
2799999 - Subtotal - Other Derivative Transactions							XXX	XXX		XXX						
9999999 - Totals							XXX	XXX		XXX						

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open December 31 of Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
S&P 500 FUT	3	03/19/2008	1,099,962	1,107,900	7,938	12/19/2007	CME		7,938			54,000
0399999 - Subtotal - Long Futures - Other Derivative Transactions			1,099,962	1,107,900	7,938	XXX	XXX		7,938			54,000
0499999 - Subtotal - Long Futures			1,099,962	1,107,900	7,938	XXX	XXX		7,938			54,000
S&P 500 FUT	42	03/19/2008	15,399,156	15,510,600	(111,444)	12/19/2007	CME		(111,444)			756,000
0799999 - Subtotal - Short Futures - Other Derivative Transactions			15,399,156	15,510,600	(111,444)	XXX	XXX		(111,444)			756,000
0899999 - Subtotal - Short Futures			15,399,156	15,510,600	(111,444)	XXX	XXX		(111,444)			756,000
2599999 - Subtotal - Hedging Transactions						XXX	XXX					
2799999 - Subtotal - Other Derivative Transactions			16,499,118	16,618,500	(103,506)	XXX	XXX		(103,506)			810,000
9999999 - Totals			16,499,118	16,618,500	(103,506)	XXX	XXX		(103,506)			810,000

SCHEDULE DB - PART D - SECTION 2

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Date of Opening Position	6 Exchange or Counterparty	7 Net Additions to Cash Deposits
S&P 500 FUT	3	03/19/2008	1,099,962	12/19/2007	CME	
0399999 - Subtotal - Long Futures - Other Derivative Transactions			1,099,962	XXX	XXX	
0499999 - Subtotal - Long Futures			1,099,962	XXX	XXX	
S&P 500 FUT	12	06/14/2007	4,336,752	03/22/2007	CME	
S&P 500 FUT	12	09/20/2007	4,567,902	06/11/2007	CME	
S&P 500 FUT	3	09/20/2007	1,138,863	06/27/2007	CME	
S&P 500 FUT	15	12/20/2007	5,584,628	09/13/2007	CME	
S&P 500 FUT	12	12/20/2007	4,600,452	09/26/2007	CME	
S&P 500 FUT	12	12/20/2007	4,407,852	11/29/2007	CME	
S&P 500 FUT	42	03/19/2008	15,399,156	12/19/2007	CME	
0799999 - Subtotal - Short Futures -Other Derivative Transactions			40,035,605	XXX	XXX	
0899999 - Subtotal - Short Futures			40,035,605	XXX	XXX	
2599999 - Subtotal - Hedging Transactions				XXX	XXX	
2799999 - Subtotal - Other Derivative Transactions			41,135,567	XXX	XXX	
9999999 - Totals			41,135,567	XXX	XXX	

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	Variation Margin Information		
Description	Number of Contracts	Maturity Date	Original Value	Termination Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Net Reduction to Cash Deposits	Termination Date	11 Gain/(Loss) Recognized	12 Gain/(Loss) Used to Adjust Basis of Hedged Item	13 Gain/(Loss) Deferred
S&P 500 FUT	12	06/14/2007	4,336,800	4,523,796	(186,996)	03/22/2007	CME		06/11/2007	(186,996)		
S&P 500 FUT	15	09/20/2007	5,706,825	5,535,870	170,955	06/27/2007	CME		09/13/2007	170,955		
S&P 500 FUT	39	12/20/2007	14,593,087	14,194,362	398,725	11/29/2007	CME		12/19/2007	398,725		
0799999 - Subtotal - Short Futures - Other Derivative Transactions			24,636,712	24,254,028	382,684	XXX	XXX		XXX	382,684		
0899999 - Subtotal - Short Futures			24,636,712	24,254,028	382,684	XXX	XXX		XXX	382,684		
2599999 - Subtotal - Hedging Transactions						XXX	XXX		XXX			
2799999 - Subtotal - Other Derivative Transactions			24,636,712	24,254,028	382,684	XXX	XXX		XXX	382,684		
9999999 - Totals			24,636,712	24,254,028	382,684	XXX	XXX		XXX	382,684		

SCHEDULE DB - PART E - SECTION 1

Showing Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Statement Value			Fair Value			10	11
			4	5	6	7	8	9		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Fair Value of Acceptable Collateral	Contracts Statement Value > 0	Contracts Statement Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX								810,000	810,000
Barclays Bank PLC	Yes			(59,010)			(59,010)			
Credit Suisse FB International	Yes			(626,851)			(626,851)			
Goldman Sachs International	Yes		20,650,407	(4,426,820)	16,223,586	20,650,407	(4,426,820)	16,223,586	2,013,024	2,013,024
0299999 - Total NAIC 1 Designation			20,650,407	(5,112,681)	16,223,586	20,650,407	(5,112,681)	16,223,586	2,013,024	2,013,024
0899999 Totals			20,650,407	(5,112,681)	16,223,586	20,650,407	(5,112,681)	16,223,586	2,823,024	2,823,024

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Wells Fargo Bank Minneapolis, MN					2,385,750	XXX
Chase Manhattan Bank New York, NY					(9,045,176)	XXX
0199998 Deposits in ..... depositories which do not exceed the allowable limit in any one depository (See Instructions) - open depositories	XXX	XXX				XXX
0199999 Totals - Open Depositories	XXX	XXX			(6,659,426)	XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
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0399999 Total Cash on Deposit	XXX	XXX			(6,659,426)	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX			(6,659,426)	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	(9,219,221)	4. April	(7,146,027)	7. July	(7,902,488)	10. October	(6,525,456)
2. February	(9,113,782)	5. May	(8,383,721)	8. August	(9,052,069)	11. November	(8,779,418)
3. March	(8,858,885)	6. June	(9,727,004)	9. September	(9,795,500)	12. December	(6,659,426)

SCHEDULE E - PART 2 CASH EQUIVALENTS

Showing Investments Owned December 31 of Current year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Gross Investment Income
ABCP - FAIRWAY FINANCE CORP		12/31/2007	4.251	01/02/2008	27,396,765		3,234
MERRILL LYNCH & CO INC		12/26/2007	5.059	01/08/2008	24,975,431		21,021
ABCP - SHEFFIELD RECEIVABLES C		12/12/2007	6.023	01/04/2008	19,989,967		66,633
ABCP - THUNDER BAY FUNDING LLC		12/17/2007	5.920	01/07/2008	19,980,285		49,118
AEGON FUNDING CORP		11/02/2007	4.761	01/23/2008	5,882,883		46,181
ALLIED IRISH BANKS NORTH AMERI		11/27/2007	5.013	01/28/2008	6,376,028		30,809
BARCLAYS US FUNDING CORP		10/15/2007	5.154	01/11/2008	4,992,852		55,063
ABCP - CAFCO LLC		11/19/2007	5.210	01/25/2008	5,979,232		36,852
DANSKE CORP		12/17/2007	4.904	01/22/2008	5,982,885		12,165
ABCP - FAIRWAY FINANCE CORP		12/31/2007	4.251	01/02/2008	4,699,445		555
FEDERAL HOME LOAN BANK		11/30/2007	4.383	01/30/2008	18,735,000		71,724
FREDDIE MAC		12/12/2007	4.279	02/01/2008	9,963,876		23,306
FORTIS FUNDING LLC		11/28/2007	5.003	01/29/2008	6,275,582		29,398
KREDIETBANK NA FIN		11/06/2007	4.679	01/09/2008	5,993,768		43,262
NATIONAL AUSTRALIA FUNDING - D		11/26/2007	4.976	01/17/2008	6,385,879		31,546
NORDEA N.A.		11/13/2007	4.789	01/14/2008	5,989,641		38,725
ABCP-OLD LINE FUNDING CORP		12/04/2007	5.828	01/03/2008	2,499,191		11,274
SCOTIABANC INC		12/21/2007	4.826	03/17/2008	6,335,458		9,234
ABCP - THAMES ASSET GLOBAL SEC		12/11/2007	6.027	01/07/2008	5,993,979		20,979
ABCP - THUNDER BAY FUNDING LLC		10/24/2007	5.017	01/15/2008	5,688,900		54,082
UBS FINANCE/DELAWARE		12/18/2007	4.754	02/19/2008	6,358,852		11,660
0199999 Total Cash Equivalents					206,475,899		666,821

SCHEDULE E PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For The Benefit of All Policyholders 3 Book/Adjusted Carrying Value	Deposits For The Benefit of All Policyholders 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	All Other Special Deposits 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY	B	Ins code 1314	283,736	307,422		
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Other Alien OT	XXX	XXX				
59. Total	XXX	XXX	283,736	307,422		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 + 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

(http://www.naic.org/committees_e_app_blanks.htm)

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