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LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2009

OF THE CONDITION AND AFFAIRS OF THE

WILTON REASSURANCE LIFE COMPANY OF NEW YORK

NAIC Group Code 4213 (Current Period), 4213 (Prior Period) NAIC Company Code 60704 Employer's ID Number 94-1516991

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

Country of Domicile United States

Incorporated/Organized 03/24/1955 Commenced Business 11/09/1956

Statutory Home Office 6 International Drive, Suite 190 (Street and Number), Rye Brook, NY 10573 (City or Town, State and Zip Code)

Main Administrative Office 187 Danbury Rd, Riverview Bldg, 3rd Flr (Street and Number), Wilton, CT 06897-4122 (City or Town, State and Zip Code), 203-762-4400 (Area Code) (Telephone Number)

Mail Address 187 Danbury Rd, Riverview Bldg, 3rd Flr (Street and Number or P.O. Box), Wilton, CT 06897-4122 (City or Town, State and Zip Code)

Primary Location of Books and Records 187 Danbury Rd, Riverview Bldg, 3rd Flr (Street and Number), Wilton, CT 06897-4122 (City or Town, State and Zip Code), 203-762-4454 (Area Code) (Telephone Number)

Internet Website Address www.wiltonre.com

Statutory Statement Contact Robert Charles Fahr (Name), 203-762-4454 (Area Code) (Telephone Number) (Extension)

rfahr@wiltonre.com (E-mail Address), 203-762-4455 (FAX Number)

OFFICERS

Name	Title	Name	Title
Chris Conrad Stroup	Chairman, President and CEO	Mark Raymond Sarlitto	General Counsel and Secretary
Michael Elliott Fleitz	Chief Financial Officer		

OTHER OFFICERS

Enrico John Treglia	Chief Operating Officer	Michele Tracie Guertin	Vice President
Robert Lester Buckner	Qualified Actuary	Michael Leonard Greer	Chief Pricing Officer
Scott David Sheefel	Illustration Actuary	Robert Charles Fahr	Controller and Treasurer
Cathleen Marie Manka	Tax Director		

DIRECTORS OR TRUSTEES

Chris Conrad Stroup	Mark Raymond Sarlitto	Michael Elliott Fleitz	Perry Howard Braun
Michael Leonard Greer	Robert Louis Beisenherz	Herman David Overbeeke	Richard Elston Smith
Robert Victor Deutsch			

State of Connecticut

County of Fairfield 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.

Chris Conrad Stroup
Chairman, President and CEO

Mark Raymond Sarlitto
General Counsel and Secretary

Michael Elliott Fleitz
Chief Financial Officer

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

b. If no,
1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

Subscribed and sworn to before me this
26 day of February, 2010

Lelia C Chapin, Notary Public
March 31, 2011

ASSETS

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D)	1,051,665,226	0	1,051,665,226	1,009,393,793
2. Stocks (Schedule D):				
2.1 Preferred stocks	16,126,475	0	16,126,475	88,525,618
2.2 Common stocks	0	0	0	0
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 11,931,443 , Schedule E - Part 1), cash equivalents ($ 34,017,378 , Schedule E - Part 2) and short-term investments ($ 9,274,887 , Schedule DA)	55,223,708	0	55,223,708	25,290,909
6. Contract loans (including $ 0 premium notes)	31,786,620	30,757	31,755,863	30,999,864
7. Other invested assets (Schedule BA)	2,746,632	0	2,746,632	2,989,599
8. Receivables for securities	301,291	211,865	89,426	230,348
9. Aggregate write-ins for invested assets	0	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9)	1,157,849,952	242,622	1,157,607,330	1,157,430,131
11. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
12. Investment income due and accrued	10,548,299	0	10,548,299	10,819,773
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	1,577,013	179,517	1,397,496	10,377,549
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premium)	251,303	0	251,303	366,157
13.3 Accrued retrospective premiums	0	0	0	0
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	2,390,343	144,357	2,245,986	(729,962)
14.2 Funds held by or deposited with reinsured companies	821,487	0	821,487	778,996
14.3 Other amounts receivable under reinsurance contracts	356,093	0	356,093	391,654
15. Amounts receivable relating to uninsured plans	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
16.2 Net deferred tax asset	57,668,847	48,997,737	8,671,110	4,399,293
17. Guaranty funds receivable or on deposit	0	0	0	0
18. Electronic data processing equipment and software	0	0	0	0
19. Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates	0	0	0	0
22. Health care ($ 0) and other amounts receivable	0	0	0	0
23. Aggregate write-ins for other than invested assets	8,130,433	8,110,073	20,360	53,259
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	1,239,593,770	57,674,306	1,181,919,464	1,183,886,850
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	576,078	0	576,078	454,103
26. Total (Lines 24 and 25)	1,240,169,848	57,674,306	1,182,495,542	1,184,340,953
DETAILS OF WRITE-INS				
0901.	0	0	0	0
0902.	0	0	0	0
0903.	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	0	0	0	0
2301. Modco Asset	20,360	0	20,360	30,451
2302. Miscellaneous assets	0	0	0	22,808
2303. Negative IMR	8,110,073	8,110,073	0	0
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	8,130,433	8,110,073	20,360	53,259

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 1,026,992,886 (Exhibit 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 8,506,259 Modco Reserve)	1,026,992,886	1,058,989,049
2. Aggregate reserve for accident and health contracts (Exhibit 6, Line 17, Col. 1)(including $ 0 Modco Reserve)	119,973	135,563
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	12,018,428	13,566,547
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	12,850,934	12,320,218
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	4,560	4,560
5. Policyholders' dividends $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)	0	0
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment (including $ 0 Modco)	0	0
6.2 Dividends not yet apportioned (including $ 0 Modco)	0	0
6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 165 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	330,447	324,347
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	4,502	(20,202)
9.2 Provision for experience rating refunds, including $ 0 accident and health experience rating refunds	0	0
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 2,553,849 ceded	2,553,849	(88,923)
9.4 Interest Maintenance Reserve (IMR, Line 6)	0	0
10. Commissions to agents due or accrued-life and annuity contracts $ 0 accident and health $ 0 and deposit-type contract funds $ 0	0	0
11. Commissions and expense allowances payable on reinsurance assumed	(273,387)	1,942,794
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	1,840,142	1,585,789
13. Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	0	0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	267,240	626,982
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	6,313,535	1,014,105
15.2 Net deferred tax liability	0	0
16. Unearned investment income	109,227	98,002
17. Amounts withheld or retained by company as agent or trustee	(55,933)	(16,704)
18. Amounts held for agents' account, including $ 952,631 agents' credit balances	952,631	1,003,895
19. Remittances and items not allocated	1,105,468	2,623,051
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $ 0 and interest thereon $ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve (AVR, Line 16, Col. 7)	93,096	314,528
24.2 Reinsurance in unauthorized companies	3,048,153	2,225,261
24.3 Funds held under reinsurance treaties with unauthorized reinsurers	6,238,224	6,949,461
24.4 Payable to parent, subsidiaries and affiliates	1,652,086	2,206,426
24.5 Drafts outstanding	0	0
24.6 Liability for amounts held under uninsured plans	0	0
24.7 Funds held under coinsurance	0	0
24.8 Payable for securities	1,449,009	2,528
24.9 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	9,046,177	7,447,325
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,086,661,247	1,113,254,602
27. From Separate Accounts statement	576,078	454,103
28. Total liabilities (Lines 26 and 27)	1,087,237,325	1,113,708,705
29. Common capital stock	2,502,500	2,502,500
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	68,307,831	68,307,831
34. Aggregate write-ins for special surplus funds	5,490,592	0
35. Unassigned funds (surplus)	18,957,301	(177,952)
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	92,755,724	68,129,879
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	95,258,224	70,632,379
39. Totals of Lines 28 and 38 (Page 2, Line 26, Col. 3)	1,182,495,549	1,184,341,084
DETAILS OF WRITE-INS		
2501. Retained asset accounts	7,265,078	6,137,223
2502. Abandoned property	909,918	765,406
2503. Payable to NACOLAH	250,702	250,702
2598. Summary of remaining write-ins for Line 25 from overflow page	620,479	293,994
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,046,177	7,447,325
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401. Additional Admitted Deferred Tax Assets	5,490,592	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	5,490,592	0

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)	53,097,569	63,250,273
2.	Considerations for supplementary contracts with life contingencies	493,944	245,712
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	69,792,454	68,879,210
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	99,332	554,861
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	(1)	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	4,416,709	4,902,778
7.	Reserve adjustments on reinsurance ceded	(1,074,825)	(287,957)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0	0
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	(54,292)	75,532
9.	Totals (Lines 1 to 8.3)	126,770,891	137,620,409
10.	Death benefits	43,891,776	48,425,875
11.	Matured endowments (excluding guaranteed annual pure endowments)	121,021	53,714
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	7,334,257	9,124,369
13.	Disability benefits and benefits under accident and health contracts	740,518	629,452
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	41,587,128	67,043,673
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	688,154	979,529
18.	Payments on supplementary contracts with life contingencies	936,045	1,003,638
19.	Increase in aggregate reserves for life and accident and health contracts	(32,011,755)	(14,581,753)
20.	Totals (Lines 10 to 19)	63,287,144	112,678,497
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	2,836,937	3,636,967
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	(739,355)	1,994,624
23.	General insurance expenses (Exhibit 2, Line 10, Columns 1 , 2, 3 and 4)	7,777,021	10,225,069
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	1,484,168	2,370,129
25.	Increase in loading on deferred and uncollected premiums	0	6,244,070
26.	Net transfers to or (from) Separate Accounts net of reinsurance	20,807	16,859
27.	Aggregate write-ins for deductions	(126,302)	179,989
28.	Totals (Lines 20 to 27)	74,540,420	137,346,204
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	52,230,471	274,205
30.	Dividends to policyholders	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	52,230,471	274,205
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,313,535	990,723
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)	45,916,936	(716,518)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 0 (excluding taxes of $ 0 transferred to the IMR)	(17,900,148)	(25,433,816)
35.	Net income (Line 33 plus Line 34)	28,016,788	(26,150,334)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	70,632,379	93,361,398
37.	Net income (Line 35)	28,016,788	(26,150,334)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 0	(112,992)	(125,931)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0
40.	Change in net deferred income tax	(6,061,152)	11,730,490
41.	Change in nonadmitted assets	3,384,662	(11,829,832)
42.	Change in liability for reinsurance in unauthorized companies	(822,892)	(994,774)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exhibit 5A, Line 9999999, Col. 4)	0	0
44.	Change in asset valuation reserve	221,432	4,641,357
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0
47.	Other changes in surplus in Separate Accounts statement	0	0
48.	Change in surplus notes	0	0
49.	Cumulative effect of changes in accounting principles	0	0
50.	Capital changes:		
	50.1 Paid in	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0
	50.3 Transferred to surplus	0	0
51.	Surplus adjustment:		
	51.1 Paid in	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance	0	0
52.	Dividends to stockholders	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	24,625,846	(22,729,024)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	95,258,225	70,632,374
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	18,108	171,920
08.302.	ModCo investment income	(72,400)	(96,388)
08.303.		0	0
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(54,292)	75,532
2701.	Contingency reserve	(125,000)	125,000
2702.	Other miscellaneous deductions	(1,302)	54,989
2703.		0	0
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(126,302)	179,989
5301.	Additional Admitted Deferred Tax	5,490,592	0
5302.	Reclassification of Additonal Admitted Deferred Tax Assets to Special Surplus Funds	(5,490,592)	0
5303.		0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	62,690,105	57,829,126
2. Net investment income	64,257,404	64,993,889
3. Miscellaneous income	4,355,486	4,578,726
4. Total (Lines 1 through 3)	131,302,995	127,401,741
5. Benefit and loss related payments	96,258,978	124,295,481
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	20,807	16,859
7. Commissions, expenses paid and aggregate write-ins for deductions	13,366,039	15,837,963
8. Dividends paid to policyholders	0	0
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	1,014,105	2,699,195
10. Total (Lines 5 through 9)	110,659,929	142,849,498
11. Net cash from operations (Line 4 minus Line 10)	20,643,066	(15,447,757)
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	134,948,006	150,931,405
12.2 Stocks	74,253,822	3,003,845
12.3 Mortgage loans	0	0
12.4 Real estate	0	0
12.5 Other invested assets	51,027	48,047
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	5,949	0
12.7 Miscellaneous proceeds	16,663,397	25,457,273
12.8 Total investment proceeds (Lines 12.1 to 12.7)	225,922,201	179,440,570
13. Cost of investments acquired (long-term only):		
13.1 Bonds	194,727,574	102,281,236
13.2 Stocks	3,323,182	49,628,019
13.3 Mortgage loans	0	0
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	15,058,550	24,286,279
13.7 Total investments acquired (Lines 13.1 to 13.6)	213,109,306	176,195,534
14. Net increase (decrease) in contract loans and premium notes	733,263	188,179
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	12,079,632	3,056,857
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	0	0
16.2 Capital and paid in surplus, less treasury stock	0	0
16.3 Borrowed funds	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(1,548,119)	(1,650,086)
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	(1,241,779)	5,451,662
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(2,789,898)	3,801,576
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)	29,932,800	(8,589,324)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	25,290,909	33,880,233
19.2 End of year (Line 18 plus Line 19.1)	55,223,708	25,290,909

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

	1	2	Ordinary			6	Group		Accident and Health			12
			3	4	5		7	8	9	10	11	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1. Premiums and annuity considerations for life and accident and health contracts	53,097,569	0	44,717,286	8,317,394	0	0	4,631	0	18,310	0	39,948	0
2. Considerations for supplementary contracts with life contingencies	493,944	0	0	0	493,944	0	0	0	0	0	0	0
3. Net investment income	69,792,454	0	32,613,651	35,802,350	1,321,642	0	424	45,942	1,527	0	6,918	0
4. Amortization of Interest Maintenance Reserve (IMR)	99,332	0	46,417	50,956	1,881	0	1	65	2	0	10	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	4,416,709	0	4,408,016	0	0	0	(215)	0	8,287	0	621	0
7. Reserve adjustments on reinsurance ceded	(1,074,825)	0	(1,074,825)	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	(54,292)	0	(54,292)	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	126,770,891	0	80,656,253	44,170,700	1,817,467	0	4,841	46,007	28,126	0	47,497	0
10. Death benefits	43,891,776	0	43,891,276	0	0	0	500	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	121,021	0	121,021	0	0	0	0	0	0	0	0	0
12. Annuity benefits	7,334,257	0	0	7,334,257	0	0	0	0	0	0	0	0
13. Disability benefits and benefits under accident and health contracts	740,519	0	737,900	1,440	0	0	0	0	12,742	0	(11,563)	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	41,587,128	0	11,017,740	30,569,388	0	0	0	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	688,153	0	186,986	(141,747)	642,914	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	936,045	0	0	0	936,045	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(32,011,755)	0	(14,064,215)	(17,851,062)	(84,856)	0	401	3,570	(3,124)	0	(12,469)	0
20. Totals (Lines 10 to 19)	63,287,144	0	41,890,708	19,912,276	1,494,103	0	901	3,570	9,618	0	(24,032)	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,836,937	0	2,469,974	350,819	0	0	(430)	0	16,574	0	0	0
22. Commissions and expense allowances on reinsurance assumed	(739,355)	0	(739,355)	0	0	0	0	0	0	0	0	0
23. General insurance expenses	7,777,021	0	3,635,103	3,989,480	147,272	0	47	5,119	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,484,167	0	693,723	761,353	28,105	0	9	977	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	20,807	0	20,807	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	(126,302)	0	(126,302)	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	74,540,419	0	47,844,658	25,013,928	1,669,480	0	527	9,666	26,192	0	(24,032)	0
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	52,230,473	0	32,811,595	19,156,772	147,987	0	4,314	36,341	1,934	0	71,529	0
30. Dividends to policyholders	0	0	0	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	52,230,473	0	32,811,595	19,156,772	147,987	0	4,314	36,341	1,934	0	71,529	0
32. Federal income taxes incurred (excluding tax on capital gains)	6,313,535	0	2,950,282	3,238,737	119,558	0	38	4,156	138	0	626	0
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)	45,916,938	0	29,861,313	15,918,035	28,429	0	4,276	32,185	1,796	0	70,903	0
DETAILS OF WRITE-INS												
08.301. Miscellaneous Income	18,108	0	18,108	0	0	0	0	0	0	0	0	0
08.302. Modco Investment Income	(72,400)	0	(72,400)	0	0	0	0	0	0	0	0	0
08.303.	0	0	0	0	0	0	0	0	0	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(54,292)	0	(54,292)	0	0	0	0	0	0	0	0	0
2701. Contingency reserve	(125,000)	0	(125,000)	0	0	0	0	0	0	0	0	0
2702. Other miscellaneous deductions	(1,302)	0	(1,302)	0	0	0	0	0	0	0	0	0
2703.	0	0	0	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(126,302)	0	(126,302)	0	0	0	0	0	0	0	0	0

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... 0 , Line 10 ..... 0 , Line 16 ..... 0 , Line 23 ..... 0 . Line 24 0

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	1,058,989,050	0	500,453,930	550,590,150	7,245,468	0	6,220	693,282
2. Tabular net premiums or considerations	64,117,520	0	55,301,551	8,317,394	493,944	0	4,631	0
3. Present value of disability claims incurred	0	0	0	0	XXX	0	0	0
4. Tabular interest	46,975,654	0	22,529,693	24,017,299	407,416	0	448	20,798
5. Tabular less actual reserve released	660,489	0	872,242	(144,353)	(50,171)	0	0	(17,229)
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0
7. Other increases (net)	(29,506,901)	0	(17,381,233)	(12,125,668)	0	0	0	0
8. Totals (Lines 1 to 7)	1,141,235,812	0	561,776,183	570,654,822	8,096,657	0	11,299	696,851
9. Tabular cost	51,621,030	0	51,616,493	0	XXX	0	4,537	0
10. Reserves released by death	4,461,824	0	4,461,812	XXX	XXX	0	12	XXX
11. Reserves released by other terminations (net)	49,151,871	0	18,570,265	30,581,477	0	0	129	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	9,008,202	0	737,900	7,334,257	936,045	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	114,242,927	0	75,386,470	37,915,734	936,045	0	4,678	0
15. Reserve December 31, current year	1,026,992,885	0	486,389,713	532,739,088	7,160,612	0	6,621	696,851

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 454,086	437,150
1.1	Bonds exempt from U.S. tax	(a) 97,110	96,581
1.2	Other bonds (unaffiliated)	(a) 67,607,254	67,326,105
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 1,220,406	1,220,407
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	0	0
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 0	0
4.	Real estate	(d) 0	0
5.	Contract loans	1,491,010	1,516,928
6.	Cash, cash equivalents and short-term investments	(e) 73,353	74,575
7.	Derivative instruments	(f) 0	0
8.	Other invested assets	209,001	209,001
9.	Aggregate write-ins for investment income	283,772	283,772
10.	Total gross investment income	71,435,992	71,164,519
11.	Investment expenses		(g) 1,290,401
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		81,664
16.	Total deductions (Lines 11 through 15)		1,372,065
17.	Net investment income (Line 10 minus Line 16)		69,792,454
	DETAILS OF WRITE-INS		
0901.	Miscellaneous investment income	239,692	239,692
0902.	Interest on funds withheld on reinsurance assumed	44,080	44,080
0903.		0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903) plus 0998 (Line 9 above)	283,772	283,772
1501.	Interest on funds withheld on reinsurance ceded		81,664
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503) plus 1598 (Line 15 above)		81,664

(a) Includes $ 6,928,733 accrual of discount less $ 1,298,984 amortization of premium and less $ 421,101 paid for accrued interest on purchases.
(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.
(c) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.
(e) Includes $ 58,749 accrual of discount less $ 0 amortization of premium and less $ 1,146 paid for accrued interest on purchases.
(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.
(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.
(i) Includes $ 0 depreciation on real estate and $ 0 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	0	0	0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(8,959,340)	(14,183,850)	(23,143,190)	5,305	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	(560,631)	(874,800)	(1,435,431)	73,642	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	(106,714)	0	(106,714)	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	5,949	0	5,949	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	(191,940)	0
9.	Aggregate write-ins for capital gains (losses)	100	0	100	0	0
10.	Total capital gains (losses)	(9,620,636)	(15,058,650)	(24,679,286)	(112,993)	0
	DETAILS OF WRITE-INS					
0901.	Miscellaneous Gain	100	0	100	0	0
0902.		0	0	0	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903) plus 0998 (Line 9, above)	100	0	100	0	0

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	(99)	0	(99)	0	0	0	0	0	0	0	0
2. Deferred and accrued	0	0	0	0	0	0	0	0	0	0	0
3. Deferred , accrued and uncollected:											
3.1 Direct	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
3.3 Reinsurance ceded	99	0	99	0	0	0	0	0	0	0	0
3.4 Net (Line 1 + Line 2)	(99)	0	(99)	0	0	0	0	0	0	0	0
4. Advance	0	0	0	0	0	0	0	0	0	0	0
5. Line 3.4 - Line 4	(99)	0	(99)	0	0	0	0	0	0	0	0
6. Collected during year:											
6.1 Direct	304,528	0	304,528	0	0	0	0	0	0	0	0
6.2 Reinsurance assumed	(110,725)	0	(110,725)	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	3,181	0	3,181	0	0	0	0	0	0	0	0
6.4 Net	190,622	0	190,622	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	190,523	0	190,523	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	208	0	208	0	0	0	0	0	0	0	0
9. First year premiums and considerations:											
9.1 Direct	304,303	0	304,303	0	0	0	0	0	0	0	0
9.2 Reinsurance assumed	(110,708)	0	(110,708)	0	0	0	0	0	0	0	0
9.3 Reinsurance ceded	3,280	0	3,280	0	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	190,315	0	190,315	0	0	0	0	0	0	0	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	0	0	0	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
10.4 Net	0	0	0	0	0	0	0	0	0	0	0
RENEWAL											
11. Uncollected	(1,135,608)	0	(1,147,333)	0	0	0	0	0	0	11,725	0
12. Deferred and accrued	251,303	0	251,303	0	0	0	0	0	0	0	0
13. Deferred, accrued and uncollected:											
13.1 Direct	1,312,888	0	1,313,053	0	0	0	0	0	0	(165)	0
13.2 Reinsurance assumed	336,011	0	336,011	0	0	0	0	0	0	0	0
13.3 Reinsurance ceded	2,533,204	0	2,545,094	0	0	0	0	0	0	(11,890)	0
13.4 Net (Line 11 + Line 12)	(884,305)	0	(896,030)	0	0	0	0	0	0	11,725	0
14. Advance	330,447	0	318,486	11,796	0	0	0	0	0	165	0
15. Line 13.4 - Line 14	(1,214,752)	0	(1,214,516)	(11,796)	0	0	0	0	0	11,560	0
16. Collected during year:											
16.1 Direct	81,999,892	0	73,245,766	8,446,333	0	9,263	0	36,624	0	261,906	0
16.2 Reinsurance assumed	11,110,781	0	11,110,781	0	0	0	0	0	0	0	0
16.3 Reinsurance ceded	28,569,517	0	28,312,592	181	0	4,632	0	18,314	0	233,798	0
16.4 Net	64,541,156	0	56,043,955	8,446,152	0	4,631	0	18,310	0	28,108	0
17. Line 15 + Line 16.4	63,326,404	0	54,829,439	8,434,356	0	4,631	0	18,310	0	39,668	0
18. Prior year (uncollected + deferred and accrued - advance)	10,419,150	0	10,302,468	116,962	0	0	0	0	0	(280)	0
19. Renewal premiums and considerations:											
19.1 Direct	82,289,302	0	73,530,641	8,450,918	0	9,263	0	36,624	0	261,856	0
19.2 Reinsurance assumed	1,719,757	0	1,853,100	(133,343)	0	0	0	0	0	0	0
19.3 Reinsurance ceded	31,101,805	0	30,856,770	181	0	4,632	0	18,314	0	221,908	0
19.4 Net (Line 17 - Line 18)	52,907,254	0	44,526,971	8,317,394	0	4,631	0	18,310	0	39,948	0
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	82,593,605	0	73,834,944	8,450,918	0	9,263	0	36,624	0	261,856	0
20.2 Reinsurance assumed	1,609,049	0	1,742,392	(133,343)	0	0	0	0	0	0	0
20.3 Reinsurance ceded	31,105,085	0	30,860,050	181	0	4,632	0	18,314	0	221,908	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	53,097,569	0	44,717,286	8,317,394	0	4,631	0	18,310	0	39,948	0

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	0	0	0	0	0	0	0	0	0	0	0
22. All other	0	0	0	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23. First year (other than single):											
23.1 Reinsurance ceded	99	0	99	0	0	0	0	0	0	0	0
23.2 Reinsurance assumed	(112,320)	0	(112,320)	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed	112,419	0	112,419	0	0	0	0	0	0	0	0
24. Single:											
24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:											
25.1 Reinsurance ceded	4,416,610	0	4,407,917	0	0	(215)	0	8,287	0	621	0
25.2 Reinsurance assumed	(627,035)	0	(627,035)	0	0	0	0	0	0	0	0
25.3 Net ceded less assumed	5,043,645	0	5,034,952	0	0	(215)	0	8,287	0	621	0
26. Totals:											
26.1 Reinsurance ceded (Page 6, Line 6)	4,416,709	0	4,408,016	0	0	(215)	0	8,287	0	621	0
26.2 Reinsurance assumed (Page 6, Line 22)	(739,355)	0	(739,355)	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed	5,156,064	0	5,147,371	0	0	(215)	0	8,287	0	621	0
COMMISSIONS INCURRED (direct business only)											
27. First year (other than single)	243,782	0	243,782	0	0	0	0	0	0	0	0
28. Single	0	0	0	0	0	0	0	0	0	0	0
29. Renewal	2,593,155	0	2,226,192	350,819	0	(430)	0	16,574	0	0	0
30. Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	2,836,937	0	2,469,974	350,819	0	(430)	0	16,574	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6
	1	Accident and Health		4		
		2	3			
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Total
1. Rent	240,273	0	0	0	0	240,273
2. Salaries and wages	5,720,250	0	0	0	0	5,720,250
3.11 Contributions for benefit plans for employees	552,758	0	0	0	0	552,758
3.12 Contributions for benefit plans for agents	0	0	0	0	0	0
3.21 Payments to employees under non-funded benefit plans	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31 Other employee welfare	0	0	0	0	0	0
3.32 Other agent welfare	0	0	0	0	0	0
4.1 Legal fees and expenses	294,988	0	0	0	0	294,988
4.2 Medical examination fees	0	0	0	0	0	0
4.3 Inspection report fees	0	0	0	0	0	0
4.4 Fees of public accountants and consulting actuaries	1,212,896	0	0	0	0	1,212,896
4.5 Expense of investigation and settlement of policy claims	183,115	0	0	0	0	183,115
5.1 Traveling expenses	183,199	0	0	0	0	183,199
5.2 Advertising	4,746	0	0	0	0	4,746
5.3 Postage, express, telegraph and telephone	49,240	0	0	0	0	49,240
5.4 Printing and stationery	47,370	0	0	0	0	47,370
5.5 Cost or depreciation of furniture and equipment	41,923	0	0	0	0	41,923
5.6 Rental of equipment	18,993	0	0	0	0	18,993
5.7 Cost or depreciation of EDP equipment and software	1,201,841	0	0	0	0	1,201,841
6.1 Books and periodicals	0	0	0	0	0	0
6.2 Bureau and association fees	86,034	0	0	0	0	86,034
6.3 Insurance, except on real estate	48,579	0	0	0	0	48,579
6.4 Miscellaneous losses	0	0	0	0	0	0
6.5 Collection and bank service charges	613,389	0	0	0	0	613,389
6.6 Sundry general expenses	111,978	0	0	0	0	111,978
6.7 Group service and administration fees	0	0	0	0	0	0
6.8 Reimbursements by uninsured plans	0	0	0	0	0	0
7.1 Agency expense allowance	0	0	0	0	0	0
7.2 Agents' balances charged off (less $ 0 recovered)	0	0	0	0	0	0
7.3 Agency conferences other than local meetings	0	0	0	0	0	0
9.1 Real estate expenses	0	0	0	0	0	0
9.2 Investment expenses not included elsewhere	0	0	0	0	1,290,401	1,290,401
9.3 Aggregate write-ins for expenses	(2,834,551)	0	0	0	0	(2,834,551)
10. General expenses incurred	7,777,021	0	0	0	1,290,401	(a) 9,067,422
11. General expenses unpaid December 31, prior year	888,789	0	0	0	697,000	1,585,789
12. General expenses unpaid December 31, current year	1,331,142	0	0	0	509,000	1,840,142
13. Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0
14. Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0
15. General expenses paid during year (Lines 10+11-12-13+14)	7,334,668	0	0	0	1,478,401	8,813,069
DETAILS OF WRITE-INS						
09.301. Conversion Costs	165,449	0	0	0	0	165,449
09.302. TPA Breakup Fees	(3,000,000)	0	0	0	0	(3,000,000)
09.303.	0	0	0	0	0	0
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 + 09.398) (Line 9.3 above)	(2,834,551)	0	0	0	0	(2,834,551)

(a) Includes management fees of $ 0 to affiliates and $ 0 to non-affiliates.

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

	Insurance			4	5
	1	2	3		
	Life	Accident and Health	All Other Lines of Business	Investment	Total
1. Real estate taxes	0	0	0	0	0
2. State insurance department licenses and fees	(29,687)	0	0	0	(29,687)
3. State taxes on premiums	570,090	0	0	0	570,090
4. Other state taxes, incl. $ 0 for employee benefits	942,576	0	0	0	942,576
5. U.S. Social Security taxes	0	0	0	0	0
6. All other taxes	1,189	0	0	0	1,189
7. Taxes, licenses and fees incurred	1,484,168	0	0	0	1,484,168
8. Taxes, licenses and fees unpaid December 31, prior year	626,982	0	0	0	626,982
9. Taxes, licenses and fees unpaid December 31, current year	267,240	0	0	0	267,240
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	1,843,910	0	0	0	1,843,910

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	0	0
2. Applied to shorten the endowment or premium-paying period	0	0
3. Applied to provide paid-up additions	0	0
4. Applied to provide paid-up annuities	0	0
5. Total Lines 1 through 4	0	0
6. Paid in cash	0	0
7. Left on deposit	0	0
8. Aggregate write-ins for dividend or refund options	0	0
9. Total Lines 5 through 8	0	0
10. Amount due and unpaid	0	0
11. Provision for dividends or refunds payable in the following calendar year	0	0
12. Terminal dividends	0	0
13. Provision for deferred dividend contracts	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15. Total Lines 10 through 14	0	0
16. Total from prior year	0	0
17. Total dividends or refunds (Lines 9 + 15 - 16)	0	0
DETAILS OF WRITE-INS		
0801.	0	0
0802.	0	0
0803.	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0
0899. Totals (Lines 0801 through 0803 + 0898) (Line 8 above)	0	0

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. 2001CSO S/U 4.50% CRVM ANB 2004 - 2006	1,013,601	0	1,013,601	0	0
0100002. 41CSO 2.50% NLP ANB 1957 - 1980	405,390	0	405,390	0	0
0100003. 41CSO 2.75% NLP ANB 1958 - 1962	431,518	0	431,518	0	0
0100004. 41CSO 3.00% NLP ANB 1957 - 1962	211,845	0	211,845	0	0
0100005. 58CET 2.25% NLP ALB 1982 - 1986	54,828	0	54,828	0	0
0100006. 58CET 2.50% NLP ANB 1982 - 1985	26,745	0	26,745	0	0
0100007. 58CET 3.00% NLP ALB 1980 - 1984	1,343	0	1,343	0	0
0100008. 58CET 3.00% NLP ANB 1962 - 1985	137,011	0	137,011	0	0
0100009. 58CET 3.50% NLP ALB 1974 - 1985	24,208	0	24,208	0	0
0100010. 58CET 3.50% NLP ANB 1977 - 1987	69,709	0	69,709	0	0
0100011. 58CET 4.00% NLP ANB 1983 - 1983	15,741	0	15,741	0	0
0100012. 58CET 4.50% NLP ALB 1983 - 1987	15,822	0	15,822	0	0
0100013. 58CET 4.50% NLP ANB 1984 - 1984	5,082	0	5,082	0	0
0100014. 58CSO 2.25% CRVM ALB 1979 - 1986	345,431	0	345,431	0	0
0100015. 58CSO 2.25% NLP ALB 1980 - 1988	13,407	0	13,407	0	0
0100016. 58CSO 2.50% CRVM ALB 1983 - 1986	73,355	0	73,355	0	0
0100017. 58CSO 2.50% CRVM ANB 1982 - 1986	484,108	0	484,108	0	0
0100018. 58CSO 2.50% NLP ANB 1968 - 1980	129,571	0	129,571	0	0
0100019. 58CSO 3.00% NLP ALB 1965 - 1988	462,105	0	462,105	0	0
0100020. 58CSO 3.00% NLP ANB 1962 - 1997	7,689,782	0	7,689,782	0	0
0100021. 58CSO 3.50% CRVM ALB 1967 - 1987	1,152,704	0	1,152,704	0	0
0100022. 58CSO 3.50% CRVM ANB 1983 - 1986	23,721	0	23,721	0	0
0100023. 58CSO 3.50% NJ ANB 1980 - 1988	351,623	0	351,623	0	0
0100024. 58CSO 3.50% NLP ALB 1978 - 1987	225,808	0	225,808	0	0
0100025. 58CSO 3.50% NLP ANB 1969 - 1993	2,510,405	0	2,510,405	0	0
0100026. 58CSO 4.00% CRVM ALB 1978 - 2001	2,397,827	0	2,392,798	0	5,029
0100027. 58CSO 4.00% CRVM ALB ISL 1985 - 1988	6,092,209	0	6,092,209	0	0
0100028. 58CSO 4.00% CRVM ANB 1983 - 1986	83,330	0	83,330	0	0
0100029. 58CSO 4.00% CRVM ANB ISL 1983 - 1986	3,784,232	0	3,784,232	0	0
0100030. 58CSO 4.00% NLP ALB 1978 - 1983	85,764	0	85,764	0	0
0100031. 58CSO 4.00% NLP ANB 1982 - 1986	43,084	0	43,084	0	0
0100032. 58CSO 4.50% CRVM ALB 1981 - 1988	11,410,728	0	11,410,728	0	0
0100033. 58CSO 4.50% CRVM ANB 1980 - 2000	347,920	0	347,920	0	0
0100034. 58CSO 4.50% CRVM ANB ISL 1983 - 1988	26,951,615	0	26,951,615	0	0
0100035. 58CSO 4.50% NJ ANB 1982 - 1988	116,418	0	116,418	0	0
0100036. 58CSO 4.50% NLP ALB 1981 - 1987	122,782	0	122,782	0	0
0100037. 58CSO 4.50% NLP ANB 1983 - 2000	6,733	0	6,733	0	0
0100038. 58CSO 5.50% NLP ANB 1983 - 1984	6,575	0	6,575	0	0
0100039. 80CET 4.00% NLP ALB 1989 - 2000	9,871	0	9,871	0	0
0100040. 80CET 4.50% CRVM ALB 1985 - 1992	3,524	0	3,524	0	0
0100041. 80CET 4.50% NLP ANB 2002 - 2003	8,133	0	8,133	0	0
0100042. 80CET 5.00% NLP ANB 1990 - 1994	18,638	0	18,638	0	0
0100043. 80CET 5.50% NLP ANB 1988 - 1992	32,081	0	32,081	0	0
0100044. 80CSO 2.50% CRVM ALB 1992 - 1992	865	0	865	0	0
0100045. 80CSO 4.00% CRVM ALB 1990 - 2000	166,855	0	166,855	0	0
0100046. 80CSO 4.00% CRVM ALB ISL 2006 - 2008	3,261,376	0	3,261,376	0	0
0100047. 80CSO 4.00% CRVM ANB 1983 - 2007	1,119,876	0	1,119,876	0	0
0100048. 80CSO 4.00% CRVM ANB ISL 1996 - 2008	7,918,456	0	7,918,456	0	0
0100049. 80CSO 4.00% NLP ALB 2008 - 2008	127	0	127	0	0
0100050. 80CSO 4.50% CRVM ALB 1986 - 2001	15,129	0	15,129	0	0
0100051. 80CSO 4.50% CRVM ALB ISL 2005 - 2005	1,040,297	0	1,040,297	0	0
0100052. 80CSO 4.50% CRVM ANB 1985 - 2009	5,786,312	0	5,786,312	0	0
0100053. 80CSO 4.50% CRVM ANB ISL 1988 - 2005	99,801,025	0	99,801,025	0	0
0100054. 80CSO 4.50% NLP ANB 1982 - 2007	5,532	0	5,532	0	0
0100055. 80CSO 5.00% CRVM ALB 1993 - 1993	2,242	0	2,242	0	0
0100056. 80CSO 5.00% CRVM ALB ISL 1993 - 1993	38,626	0	38,626	0	0
0100057. 80CSO 5.00% CRVM ANB 1987 - 1995	1,761,107	0	1,761,107	0	0
0100058. 80CSO 5.00% CRVM ANB ISL 1985 - 1994	101,322,469	0	101,322,469	0	0
0100059. 80CSO 5.00% NLP ALB 1988 - 1994	7,805	0	7,805	0	0
0100060. 80CSO 5.00% NLP ANB 1987 - 1995	153,591	0	153,591	0	0
0100061. 80CSO 5.50% CRVM ALB 1987 - 1992	19,948	0	19,948	0	0
0100062. 80CSO 5.50% CRVM ALB ISL 1987 - 1992	6,727,877	0	6,727,877	0	0
0100063. 80CSO 5.50% CRVM ANB 1987 - 2002	1,226,641	0	1,226,641	0	0
0100064. 80CSO 5.50% CRVM ANB ISL 1990 - 1992	21,841,316	0	21,841,316	0	0
0100065. 80CSO 5.50% NLP ANB 1982 - 1992	140,687	0	140,687	0	0
0100066. 80CSO 6.00% CRVM ALB 1985 - 1987	8,213	0	0	0	8,213
0100067. 80CSO 6.00% CRVM ANB 1972 - 1990	162,562	0	162,562	0	0
0100068. 80CSO 6.00% NLP ANB 1983 - 1986	27,532	0	27,532	0	0
0100069. 80CSO S/U 4.00% CRVM ALB 2006 - 2006	100	0	100	0	0
0100070. 80CSO S/U 4.00% CRVM ANB 2006 - 2006	8,289	0	8,289	0	0
0100071. 80CSO S/U 4.00% CRVM ANB ISL 1996 - 2008	2,582,694	0	2,582,694	0	0
0100072. 80CSO S/U 4.50% CRVM ALB 1939 - 2005	14,444,537	0	14,444,537	0	0
0100073. 80CSO S/U 4.50% CRVM ALB ISL 1986 - 2004	30,612,568	0	30,612,568	0	0
0100074. 80CSO S/U 4.50% CRVM ANB 1994 - 2008	142,818,634	0	142,818,634	0	0
0100075. 80CSO S/U 4.50% CRVM ANB ISL 1989 - 2005	35,493,334	0	35,493,334	0	0
0100076. 80CSO S/U 5.00% CRVM ALB 1989 - 1994	39,976	0	39,976	0	0
0100077. 80CSO S/U 5.00% CRVM ANB 1988 - 1999	62,984	0	62,984	0	0
0100078. 80CSO S/U 5.00% CRVM ANB ISL 1992 - 1994	399,891	0	399,891	0	0
0100079. 80CSO S/U 5.50% CRVM ALB 1987 - 1992	103,294	0	103,294	0	0
0100080. 80CSO S/U 5.50% CRVM ANB 1987 - 2006	156,437	0	156,437	0	0
0100081. 80CSO S/U 5.50% NLP ANB 1988 - 1990	3,768	0	3,768	0	0
0100082. 80CSO S/U 6.00% CRVM ALB 1985 - 1986	12,307	0	12,307	0	0
0100083. 80CSO S/U 6.00% CRVM ANB 1984 - 1986	47,408	0	47,408	0	0
0100084. AE 4.00% ILL 1940 - 1940	923	0	923	0	0
0100085. Cash Value 1959 - 2009	5,727	0	5,727	0	0
0100086. Fund Value 1985 - 1992	5,668,404	0	5,668,404	0	0
0100087. Unearned COI 1983 - 2008	777,806	0	777,806	0	0
0100088. Unearned Premium 1977 - 2009	91,186	0	91,186	0	0
0199997. Totals (Gross)	553,283,060	0	553,269,818	0	13,242
0199998. Reinsurance ceded	132,812,818	0	132,806,197	0	6,621
0199999. Totals (Net)	420,470,242	0	420,463,621	0	6,621
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 37SA Imm 1985 - 1992	32,550	XXX	32,550	XXX	0
0200002. 71GAM 6.00% Def 1976 - 1979	193,878	XXX	193,878	XXX	0
0200003. 71GAM 7.50% Def 1980 - 1982	15,988	XXX	15,988	XXX	0
0200004. 71GAM 8.50% Def 1984 - 1984	767	XXX	767	XXX	0
0200005. 71IAM 10.00% Def 1982 - 1982	6,430,873	XXX	6,430,873	XXX	0
0200006. 71IAM 5.50% Def 1980 - 1981	18,707,312	XXX	18,707,312	XXX	0
0200007. 71IAM 6.00% Def 1977 - 1979	11,647,985	XXX	11,647,985	XXX	0
0200008. 71IAM 6.00% Imm 1981 - 1984	2,715,328	XXX	2,715,328	XXX	0
0200009. 71IAM 7.50% Imm 1983 - 1983	25,266	XXX	25,266	XXX	0
0200010. 71IAM 8.00% Def 1984 - 1984	3,764,031	XXX	3,721,033	XXX	42,998
0200011. 71IAM 8.25% Def 1983 - 1983	1,272,222	XXX	1,168,113	XXX	104,109
0200012. 71IAM 8.50% Def 1984 - 1984	12,454,483	XXX	12,454,483	XXX	0
0200013. 71IAM 8.75% Def 1983 - 1983	4,876,075	XXX	4,876,075	XXX	0
0200014. 71IAM 9.25% Def 1982 - 1982	1,091,958	XXX	903,490	XXX	188,468
0200015. 83GAM 5.75% Def 1993 - 1993	19,136	XXX	19,136	XXX	0
0200016. 83GAM 6.25% Def 1992 - 1992	4,506,427	XXX	4,506,427	XXX	0
0200017. 83GAM 6.50% Def 1990 - 1990	2,703,933	XXX	2,703,933	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200018. 83GAM 6.75% Def 1991 - 1991	3,558,526	XXX	3,558,526	XXX	0
0200019. 83GAM 7.00% Def 1988 - 1989	2,679,056	XXX	2,679,056	XXX	0
0200020. 83IAM 5.00% Def 1998 - 1999	1,218,088	XXX	1,218,088	XXX	0
0200021. 83IAM 5.25% Def 1994 - 1999	43,218,481	XXX	43,218,481	XXX	0
0200022. 83IAM 5.50% Def 1993 - 1997	98,997,181	XXX	98,997,181	XXX	0
0200023. 83IAM 5.75% Def 1993 - 1995	29,945,566	XXX	29,945,566	XXX	0
0200024. 83IAM 6.00% Def 1992 - 1995	29,205,959	XXX	29,205,959	XXX	0
0200025. 83IAM 6.00% Imm 1984 - 1999	5,476,159	XXX	5,476,159	XXX	0
0200026. 83IAM 6.25% Def 1987 - 2003	35,657,554	XXX	35,633,599	XXX	23,955
0200027. 83IAM 6.50% Def 1987 - 2002	52,634,359	XXX	52,634,359	XXX	0
0200028. 83IAM 6.50% Imm 1994 - 1994	86,003	XXX	86,003	XXX	0
0200029. 83IAM 6.75% Def 1986 - 2002	47,012,850	XXX	46,923,259	XXX	89,591
0200030. 83IAM 6.75% Imm 1996 - 1997	63,792	XXX	63,792	XXX	0
0200031. 83IAM 7.00% Def 1988 - 1989	40,848,882	XXX	40,848,882	XXX	0
0200032. 83IAM 7.00% Imm 1993 - 1993	211,263	XXX	211,263	XXX	0
0200033. 83IAM 7.25% Def 1986 - 2000	27,088,087	XXX	27,088,087	XXX	0
0200034. 83IAM 7.25% Imm 1995 - 1999	148,500	XXX	148,500	XXX	0
0200035. 83IAM 7.75% Imm 1992 - 1992	311,174	XXX	311,174	XXX	0
0200036. 83IAM 8.00% Def 1985 - 1985	2,345,815	XXX	2,098,084	XXX	247,731
0200037. 83IAM 8.00% Imm 1986 - 1993	570,936	XXX	570,936	XXX	0
0200038. 83IAM 8.25% Imm 1984 - 1991	1,588,395	XXX	1,588,395	XXX	0
0200039. 83IAM 8.50% Def 1985 - 1985	21,301,797	XXX	21,301,797	XXX	0
0200040. 83IAM 8.75% Imm 1988 - 1989	673,135	XXX	673,135	XXX	0
0200041. A2000 4.50% Def 2005 - 2005	66,307	XXX	66,307	XXX	0
0200042. A2000 4.75% Def 2003 - 2004	3,483,745	XXX	3,483,745	XXX	0
0200043. A2000 5.00% Def 2003 - 2003	4,662,580	XXX	4,662,580	XXX	0
0200044. A2000 5.50% Def 2001 - 2002	10,574,701	XXX	10,574,701	XXX	0
0200045. A2000 5.50% Imm 2004 - 2004	27,076	XXX	27,076	XXX	0
0200046. A2000 5.75% Def 2000 - 2000	1,852,616	XXX	1,852,616	XXX	0
0200047. A2000 6.00% Imm 2000 - 2003	849,115	XXX	849,115	XXX	0
0200048. A2000 6.25% Imm 1998 - 1999	91,959	XXX	91,959	XXX	0
0200049. A2000 6.75% Imm 2001 - 2001	59,838	XXX	59,838	XXX	0
0200050. Account Value 1985 - 1992	409,430	XXX	409,430	XXX	0
0299997. Totals (Gross)	537,377,137	XXX	536,680,285	XXX	696,852
0299998. Reinsurance ceded	3,941,197	XXX	3,941,197	XXX	0
0299999. Totals (Net)	533,435,940	XXX	532,739,088	XXX	696,852
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 83IAM 6.00% Imm 1986 - 1999	1,244,960	0	1,244,960	0	0
0300002. 83IAM 6.25% Imm 1998 - 1998	19,253	0	19,253	0	0
0300003. 83IAM 6.75% Imm 1996 - 1996	12,069	0	12,069	0	0
0300004. 83IAM 7.00% Imm 1993 - 1993	7,880	0	7,880	0	0
0300005. 83IAM 7.75% Imm 1992 - 1992	6,179	0	6,179	0	0
0300006. 83IAM 8.25% Imm 1990 - 1991	75,896	0	75,896	0	0
0300007. 83IAM 8.75% Imm 1988 - 1989	28,498	0	28,498	0	0
0300008. A2000 5.25% Imm 2005 - 2007	2,075,689	0	2,075,689	0	0
0300009. A2000 5.50% Imm 2004 - 2008	1,532,375	0	1,532,375	0	0
0300010. A2000 6.00% Imm 2000 - 2009	1,316,887	0	1,316,887	0	0
0300011. A2000 6.25% Imm 1999 - 1999	249,422	0	249,422	0	0
0300012. A2000 6.50% Imm 2002 - 2002	124,948	0	124,948	0	0
0300013. A2000 6.75% Imm 2001 - 2001	22,820	0	22,820	0	0
0300014. A2000 7.00% Imm 2000 - 2000	443,737	0	443,737	0	0
0399997. Totals (Gross)	7,160,613	0	7,160,613	0	0
0399998. Reinsurance ceded	0	0	0	0	0
0399999. Totals (Net)	7,160,613	0	7,160,613	0	0
ACCIDENTAL DEATH BENEFITS:					
0400001. 59ADB / 58CSO 2.50% ALB 1985 - 1992	1,864	0	1,864	0	0
0400002. 59ADB / 58CSO 3.00% ALB 1974 - 1984	1,542	0	1,542	0	0
0400003. 59ADB / 58CSO 2.50% ALB 1977 - 1996	15,281	0	15,281	0	0
0400004. 59ADB / 58CSO 3.00% ANB 1961 - 1997	32,320	0	32,320	0	0
0400005. 59ADB / 58CSO 3.50% ANB 1979 - 1986	370	0	370	0	0
0400006. 59ADB / 58CSO 4.50% ANB 1980 - 2005	718	0	718	0	0
0400007. 59ADB / 80CSO 4.50% ANB 2000 - 2005	6,990	0	6,990	0	0
0400008. Unearned COI 1984 - 2006	18,757	0	18,757	0	0
0400009. Unearned Premium 1995-2000	378	0	378	0	0
0499997. Totals (Gross)	78,220	0	78,220	0	0
0499998. Reinsurance ceded	3,406	0	3,406	0	0
0499999. Totals (Net)	74,814	0	74,814	0	0
DISABILITY-ACTIVE LIVES:					
0500001. 52 Dis Per. 2, Ben 5 2.50% ALB 1974 - 1993	18,033	0	18,033	0	0
0500002. 52DIS / 58CSO 3.00% ANB 1957 - 2009	3,139,886	0	3,139,886	0	0
0500003. 52DIS / 80CSO 4.50% ALB 1990 - 1998	7,418	0	7,418	0	0
0500004. 85CIDA / 80CSO 4.50% ANB 1990 - 2008	648,657	0	648,657	0	0
0500005. Unearned COI 1983 - 2008	108,401	0	108,401	0	0
0599997. Totals (Gross)	3,922,395	0	3,922,395	0	0
0599998. Reinsurance ceded	2,922,972	0	2,922,972	0	0
0599999. Totals (Net)	999,423	0	999,423	0	0
DISABILITY-DISABLED LIVES:					
0600001. 52 Dis Per. 2, Ben 5 2.50% ALB 1974 - 1993	168,906	0	168,906	0	0
0600002. 52DIS / 41CSO 3.00% ANB 1960 - 1961	1,126	0	1,126	0	0
0600003. 52DIS / 58CSO 3.00% ALB 1969 - 1985	11,808	0	11,808	0	0
0600004. 52DIS / 58CSO 3.00% ANB 1967 - 2006	1,974,958	0	1,974,958	0	0
0600005. 52DIS / 58CSO 3.50% ANB 1972 - 1986	67,426	0	67,426	0	0
0600006. 52DIS / 58CSO 4.00% ALB 1978 - 1999	160,777	0	160,777	0	0
0600007. 52DIS / 58CSO 4.50% ALB 1981 - 1988	95,104	0	95,104	0	0
0600008. 52DIS / 58CSO 4.50% ANB 1982 - 1983	105,469	0	105,469	0	0
0600009. 52DIS / 80CSO 4.50% ALB 1997 - 2007	52,322	0	52,322	0	0
0600010. 52DIS / 80CSO 4.50% ANB 1995 - 2004	596,753	0	596,753	0	0
0600011. 52DIS / 80CSO 5.00% ANB 1988 - 1994	153,549	0	153,549	0	0
0600012. 52DIS / 80CSO 5.50% ALB 1987 - 1998	113,196	0	113,196	0	0
0600013. 52DIS / 80CSO 5.50% ANB 1987 - 1995	105,029	0	105,029	0	0
0600014. 52DIS / 80CSO 6.00% ALB 1985 - 1986	117,178	0	117,178	0	0
0600015. 52DIS / 80CSO 6.00% ANB 1985 - 1985	33,265	0	33,265	0	0
0600016. 85CIDA / 80CSO 4.50% ANB 1990 - 2008	3,260,027	0	3,260,027	0	0
0699997. Totals (Gross)	7,016,893	0	7,016,893	0	0
0699998. Reinsurance ceded	1,884,385	0	1,884,385	0	0
0699999. Totals (Net)	5,132,508	0	5,132,508	0	0
MISCELLANEOUS RESERVES					
0700001. Deficiency Reserves	18,921,914	0	18,921,914	0	0
0700002. Immediate Payment of Claims	35,924	0	35,924	0	0
0700003. Nondeduction of Deferred Premium	10,522	0	10,522	0	0
0700004. Refund of Premium on Death	818,504	0	818,504	0	0
0700005. Asset Adequacy Reserve	50,000,000	0	50,000,000	0	0
0799997. Totals (Gross)	69,786,864	0	69,786,864	0	0
0799998. Reinsurance ceded	10,067,518	0	10,067,518	0	0
0799999. Totals (Net)	59,719,346	0	59,719,346	0	0
9999999. Totals (Net) - Page 3, Line 1	1,026,992,886	0	1,026,289,413	0	703,473

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

.....

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

.....

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]

If so, state:

4.1 Amount of insurance? ..... $ 0

4.2 Amount of reserve? ..... $ 0

4.3 Basis of reserve

.....

4.4 Basis of regular assessments

.....

4.5 Basis of special assessments

.....

4.6 Assessments collected during the year ..... $ 0

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: ..... $ 0

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: ..... $ 0

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: ..... $ 0

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: ..... $ 0

7.4 Identify where the reserves are reported in the blank

.....

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	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				
			Credit Accident		5	6	7	8	9
	Total	Group Accident and Health	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 reserves	113,316	4,774	0	371	0	45	0	0	108,126
2. Additional contract reserves (a)	204,597	52,010	0	7,048	0	124,639	0	0	20,900
3. Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	317,913	56,784	0	7,419	0	124,684	0	0	129,026
8. Reinsurance ceded	222,233	23,702	0	3,709	0	74,488	0	0	120,334
9. Totals (Net)	95,680	33,082	0	3,710	0	50,196	0	0	8,692
CLAIM RESERVE									
10. Present value of amounts not yet due on claims	74,483	0	0	0	0	60,733	0	0	13,750
11. Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	74,483	0	0	0	0	60,733	0	0	13,750
15. Reinsurance ceded	50,190	0	0	0	0	36,440	0	0	13,750
16. Totals (Net)	24,293	0	0	0	0	24,293	0	0	0
17. **TOTAL (Net)**	119,973	33,082	0	3,710	0	74,489	0	0	8,692
18. **TABULAR FUND INTEREST**	3,239	1,032	0	115	0	2,092	0	0	0
DETAILS OF WRITE-INS									
0601.	0	0	0	0	0	0	0	0	0
0602.	0	0	0	0	0	0	0	0	0
0603.	0	0	0	0	0	0	0	0	0
0698. Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0
1301.	0	0	0	0	0	0	0	0	0
1302.	0	0	0	0	0	0	0	0	0
1303.	0	0	0	0	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0

(a) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.
74 Hosp & Surg Table 3% 2 Yr PT 1658 CSO
74 Hosp & Surg Table 5.5% 2 Yr PT 1980 CSO
59 Acc Death Ben 5.5% 2 Yr PT 1980 CSO
Outpatient Med (Co Exper) 5.5% 2 Yr PT 1980 CSO
64 CDT 3% NLP 1968 CSO

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	17,819,512	0	8,407,807	9,411,705	0	0
2.	Deposits received during the year	1,283,454	0	0	1,283,454	0	0
3.	Investment earnings credited to the account	1,038,480	0	507,703	530,777	0	0
4.	Other net change in reserves	0	0	0	0	0	0
5.	Fees and other charges assessed	0	0	0	0	0	0
6.	Surrender charges	0	0	0	0	0	0
7.	Net surrender or withdrawal payments	4,729,601	0	1,076,819	3,652,782	0	0
8.	Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9.	Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	15,411,845	0	7,838,691	7,573,154	0	0
10.	Reinsurance balance at the beginning of the year	(4,252,965)	0	(3,873,997)	(378,968)	0	0
11.	Net change in reinsurance assumed	0	0	0	0	0	0
12.	Net change in reinsurance ceded	(859,548)	0	(523,105)	(336,443)	0	0
13.	Reinsurance balance at the end of the year (Lines 10+11-12)	(3,393,417)	0	(3,350,892)	(42,525)	0	0
14.	Net balance at the end of current year after reinsurance (Lines 9 + 13)	12,018,428	0	4,487,799	7,530,629	0	0

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	0	0	0	0	0	0	0	0	0	0	0
	1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
	2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	15,130,605	0	13,765,799	1,364,806	0	0	0	0	0	0	0
	2.22 Reinsurance assumed	1,033,534	0	1,033,534	0	0	0	0	0	0	0	0
	2.23 Reinsurance ceded	6,222,380	0	6,222,380	0	0	0	0	0	0	0	0
	2.24 Net	9,941,759	0	(b) 8,576,953	(b) 1,364,806	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:												
	3.1 Direct	3,743,330	0	3,732,000	0	0	0	2,210	0	7,642	0	1,478
	3.2 Reinsurance assumed	428,070	0	428,070	0	0	0	0	0	0	0	0
	3.3 Reinsurance ceded	1,257,665	0	1,252,000	0	0	0	1,105	0	3,821	0	739
	3.4 Net	2,913,735	0	(b) 2,908,070	(b) 0	0	(b) 0	(b) 1,105	0	(b) 3,821	(b) 0	(b) 739
4. TOTALS	4.1 Direct	18,873,935	0	17,497,799	1,364,806	0	0	2,210	0	7,642	0	1,478
	4.2 Reinsurance assumed	1,461,604	0	1,461,604	0	0	0	0	0	0	0	0
	4.3 Reinsurance ceded	7,480,045	0	7,474,380	0	0	0	1,105	0	3,821	0	739
	4.4 Net	12,855,494	(a) 0	(a) 11,485,023	1,364,806	0	0	(a) 1,105	0	3,821	0	739

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 0 in Column 3 and $ 0 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 $ 5,132,508 Individual Annuities $ 0 , Credit Life (Group and Individual) $ 0 , and Group Life $ 0 , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 0 , Credit (Group and Individual) Accident and Health $ 0 , and Other Accident and Health $ 24,293 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	77,157,594	0	67,868,824	8,333,505	922,883	0	1,000	0	25,483	0	5,900
1.2 Reinsurance assumed	441,546	0	428,384	0	13,162	0	0	0	0	0	0
1.3 Reinsurance ceded	22,022,788	0	21,932,137	76,310	0	0	500	0	12,741	0	1,100
1.4 Net	(d) 55,576,352	0	46,365,071	8,257,195	936,045	0	500	0	12,742	0	4,800
2. Liability December 31, current year from Part 1:											
2.1 Direct	18,873,935	0	17,497,799	1,364,806	0	0	2,210	0	7,642	0	1,478
2.2 Reinsurance assumed	1,461,604	0	1,461,604	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	7,480,045	0	7,474,380	0	0	0	1,105	0	3,821	0	739
2.4 Net	12,855,494	0	11,485,023	1,364,806	0	0	1,105	0	3,821	0	739
3. Amounts recoverable from reinsurers December 31, current year	2,390,343	0	2,351,956	52,979	0	0	(30,955)	0	0	0	16,363
4. Liability December 31, prior year:											
4.1 Direct	14,590,574	0	12,344,479	2,234,765	0	0	2,210	0	7,642	0	1,478
4.2 Reinsurance assumed	843,409	0	843,409	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	3,109,205	0	3,103,540	0	0	0	1,105	0	3,821	0	739
4.4 Net	12,324,778	0	10,084,348	2,234,765	0	0	1,105	0	3,821	0	739
5. Amounts recoverable from reinsurers December 31, prior year	(693,106)	0	(662,151)	0	0	0	(30,955)	0	0	0	0
6. Incurred benefits:											
6.1 Direct	81,440,955	0	73,022,144	7,463,546	922,883	0	1,000	0	25,483	0	5,900
6.2 Reinsurance assumed	1,059,741	0	1,046,579	0	13,162	0	0	0	0	0	0
6.3 Reinsurance ceded	29,477,077	0	29,317,084	129,289	0	0	500	0	12,741	0	17,463
6.4 Net	53,023,619	0	44,751,639	7,334,257	936,045	0	500	0	12,742	0	(11,563)

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1 and $ 0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 121,021 in Line 1.1, $ 121,021 in Line 1.4.
$ 121,021 in Line 6.1 and $ 121,021 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1 and $ 0 in Line 6.4.

(d) Includes $ 133,310 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)	0	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule-E Part 1), cash equivalents (Schedule-E Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	30,757	53,493	22,736
7. Other invested assets (Schedule BA)	0	0	0
8. Receivables for securities	211,865	229,209	17,344
9. Aggregate write-ins for invested assets	0	0	0
10. Subtotals, cash and invested assets (Lines 1 to 9)	242,622	282,702	40,080
11. Title plants (for Title insurers only)	0	0	0
12. Investment income due and accrued	0	0	0
13. Premiums and considerations:			
13.1 Uncollected premiums and agents' balances in the course of collection	179,517	177,102	(2,415)
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
13.3 Accrued retrospective premiums	0	0	0
14. Reinsurance:			
14.1 Amounts recoverable from reinsurers	144,357	36,856	(107,501)
14.2 Funds held by or deposited with reinsured companies	0	0	0
14.3 Other amounts receivable under reinsurance contracts	0	0	0
15. Amounts receivable relating to uninsured plans	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
16.2 Net deferred tax asset	48,997,737	59,330,706	10,332,969
17. Guaranty funds receivable or on deposit	0	0	0
18. Electronic data processing equipment and software	0	0	0
19. Furniture and equipment, including health care delivery assets	0	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
21. Receivables from parent, subsidiaries and affiliates	0	0	0
22. Health care and other amounts receivable	0	0	0
23. Aggregate write-ins for other than invested assets	8,110,073	1,231,602	(6,878,471)
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	57,674,306	61,058,968	3,384,662
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
26. Total (Lines 24 and 25)	57,674,306	61,058,968	3,384,662
DETAILS OF WRITE-INS			
0901.	0	0	0
0902.	0	0	0
0903.	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page	0	0	0
0999. Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	0	0	0
2301. Other amounts receivable	0	0	0
2302. Miscellaneous assets	0	0	0
2303. Negative IMR	8,110,073	1,231,602	(6,878,471)
2398. Summary of remaining write-ins for Line 23 from overflow page	0	0	0
2399. Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	8,110,073	1,231,602	(6,878,471)

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The financial statements of Wilton Reassurance Life Company of New York (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York Insurance Department (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York Insurance Law. The *Accounting Practices and Procedures Manual,* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Department. The Company does not have any differences from NAIC SAP.

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

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations with mortality and morbidity risk are recognized as revenue when received. Premiums received from annuity policies with no mortality or morbidity risk are recorded using deposit accounting. Health Premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company follows these accounting policies:

(1) Short-term investments are stated at amortized cost.
(2) Bonds not backed by other loans are stated at amortized cost using the interest method.
(3) The Company has no common stock.
(4) Preferred Stock is stated at cost.
(5) The Company has no mortgage loans on real estate.
(6) Loan-backed securities are stated at amortized cost using the interest method including anticipated prepayments.
(7) The Company does not have any investment in subsidiaries, controlled and affiliates.
(8) The Company has immaterial ownership interests in joint ventures. The Company carries these investments on the basis of the underlying audited GAAP equity of the investee.
(9) The Company does not have any derivative instruments.
(10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for the losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period determined.
(12) The Company has not modified its capitalization policy from the prior period.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

A. The Company had no material changes in accounting principles and made no corrections for errors.

B. The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the Department. Effective January 1, 2001, the Department required that insurance companies domiciled in the State of New York prepare their statutory basis financial statements in accordance with NAIC SAP subject to any deviations prescribed or permitted by the Insurance Commissioner of the State of New York.

Accounting changes adopted to conform to the provisions of NAIC SAP are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

3. BUSINESS COMBINATIONS AND GOODWILL

The Company did not have any business combinations in 2009 or 2008.

4. DISCONTINUED OPERATIONS

The Company does not have any discontinued operations.

5. INVESTMENTS

A. The Company did not have investments in mortgage loans in 2009 or 2008.

B. The Company did not have restructured debt in which the Company is a creditor in 2009 or 2008.

NOTES TO FINANCIAL STATEMENTS

C. The Company did not have investments in reverse mortgages in 2009 or 2008.

D. Loan-Backed Securities

(1) The book and fair value of loan-backed securities is summarized as follows:

	Book Value	Gross Unrealized Gains	Gross Unrealized Losses	Fair Value
Loan-backed securities	428,023,432	11,291,294	(23,632,869)	415,681,858

(2) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from BlackRock Financial Management. All prepayment rates (CPR and PSA), as well as corresponding principal prepayment start and end dates, are provided by BlackRock Financial Management's prepayment modeling system.

(3) The Company did not hold financial instruments with concentrations of credit risk at December 31, 2009 or December 31, 2008.

(4) All securities with a recognized other-than-temporary impairment are disclosed, in the aggregate, classified on the basis for the other-than-temporary impairment.

Basis for Other-than-temporary Impairment	Impairment	Fair Value	Amortized Cost
A. Intend to sell the securities.	-	-	-
B. Inability/ Intent to retain the security for a sufficient period of time to recover the amortized cost basis.	-	-	-
C. Present value of the cash flows collected is expected to be less than the amortized cost basis of the securities.	(3,314,675)	1,593,634	1,619,415
TOTAL	$ (3,314,675)	$ 1,593,634	$ 1,619,415

(5) Information is provided in the following table for each security, currently held by the Company, which has an impairment on the basis that the present value of future cash flows expected to be collected is less than the amortized cost basis.

CUSIP	ISSUER	DESCRIPTION	Amortized Cost before Impairment	Impairment	Fair Value	Amortized Cost after Impairment
36298JAL7	GSMS	CMBS 06-RR2-E 144A	991,672	(804,939)	182,461	186,733
36298JAN3	GSMS	CMBS 06-RR2 144A	988,020	(801,667)	39,900	186,353
45660LFU8	INX	CMO 05-AR3-B2	211,517	(177,343)	24,210	34,174
61756VBA6	MSM	WHOLE CMO 07-14A-5A1	737,864	(430,324)	378,623	307,540
61756VBL2	MSM	WHOLE CMO 07-14A-7A1	763,575	(438,133)	324,792	325,443
61756VBQ1	MSM	WHOLE CMO 07-14A-8A1	863,869	(537,521)	390,770	326,348
12669GHN4	CWHL	WHOLE CMO 04-HYB9	377,574	(124,748)	252,879	252,826
		TOTAL	$ 4,934,091	$ (3,314,675)	$ 1,593,634	$ 1,619,415

(6) The following table shows gross unrealized losses and fair values of loan–backed securities aggregated by length of time that individual securities have been in continuous unrealized loss position at December 31, 2009:

	Less than 12 months		12 months or more		Total	
	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses	Fair Value	Gross Unrealized Losses
Loan-backed securities	44,124,093	(2,842,944)	105,555,722	(20,779,961)	149,679,815	(23,622,905)

(7) All securities are reviewed, at least quarterly, to determine if an other-than-temporary impairment should be recognized and, if so, the reason for the impairment.

The Company closely monitors all assets that are trading at an unrealized loss of at least 10% or $200,000, as well as all assets that have been in an unrealized loss position for six months or more.

NOTES TO FINANCIAL STATEMENTS

For loan-backed securities, the categories of information considered when reaching conclusions as to whether impairments are not other-than-temporary may include the following: projected cash flows; pre-payment speeds; delinquency, default and severity rates; average borrower credit ratings; loan to value ratios; debt service coverage ratios; quality of the underlying collateral; cumulative losses in the underlying collateral pool; credit enhancement for the tranche owned and contractual allocation of losses to the tranche under varying circumstances; geographical distribution of collateral and expectations regarding general economic conditions, including home price appreciation and the effect of government programs on future cash flows.

(8) Fair value estimates were available for all loan-backed securities. All loan-backed securities were evaluated for impairments.

E. The Company did not have investments in repurchase agreements in 2009 or 2008.

F. The Company did not have investments in real estate in 2009 or 2008.

G. The Company did not have investments in low-income housing tax credits (LIHTC) in 2009 or 2008.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

A. The Company has no investments in Joint Ventures, Partnerships or Limited Liability Companies that exceed 10% of its admitted assets.

B. The Company did not recognize any impairment write downs for its investments in Joint Ventures, Partnerships or Limited Liability Companies during the statement periods.

7. INVESTMENT INCOME

A. All amounts of due and accrued investment income is included in Unassigned Surplus except for amounts that are over 90 days past due, which are nonadmitted. All due and accrued investment income deemed uncollectible is written off in the period it is determined to be uncollectible.

B. The total due and accrued investment income nonadmitted was $211,865 and $229,209 at December 31, 2009 and 2008 respectively.

8. DERIVATIVE INSTRUMENTS

The Company did not have investments in derivative instruments in 2009 or 2008.

9. INCOME TAXES

A.

	12/31/2009 Ordinary	12/31/2009 Capital	12/31/09 Total	12/31/08 Total
Gross deferred tax assets	$ 47,629,517	$ 13,240 ,703	$ 60,870,221	$ 65,878,752
Statutory valuation allowance	--	--	--	--
Ajusted gross deferred tax assets	$ 47,629,517	$ 13,240 ,703	$ 60,870,221	$ 65,878,752
Gross deferred tax liabilities	3,166,190	35,183	3,201,373	2,148,753
Net deferred tax assets / (liabilities)	$ 44,463,328	$ 13,205,520	$ 57,668,847	$ 63,729,999
Deferred tax asset non admitted			48,997,737	59,330,706
Net admitted deferred tax asset			$ 8,671,110	$ 4,399,293
Increase (decrease) in deferred tax assets nonadmitted			$ (10,332,969)	

The Company has elected to admit deferred tax assets pursuant to paragraph 10.e. for the current reporting period. The current period election differs from the prior reporting period.

The increased amount by tax character, and the change in such, of admitting adjusted gross DTAs as the result of the application of SSAP 10-R at 12/31/2009:

	Ordinary	Capital	Total	Change
Increased amount of admitted DTA	$ 5,490,592	--	$ 5,490,592	$ 5,490,592

NOTES TO FINANCIAL STATEMENTS

The amount of admitted adjusted gross deferred tax assets admitted under each component of SSAP 10R:

	12/31/2009 Ordinary	12/31/2009 Capital	12/31/09 Total	12/31/08 Total	Change
Admitted under paragraph 10.a.	$ --	$ --	$ --	$ --	$ --
Admitted under paragraph 10.b.	3,180,518	--	3,180,518	3,797,506	(616,988)
Admitted under paragraph 10.c.	--	--	--	--	--
Total admitted from the use of paragraph 10.a - 10.c.	$ 3,180,518	--	$ 3,180,518	$ 3,797,506	$ (616,988)
Admitted under paragraph 10.e.i.	--	--	--	--	--
Admitted under paragraph 10.e.ii.	5,490,592	--	5,490,592	--	5,490,592
Admitted under paragraph 10.e.iii.	--	--	--	--	--
Total admitted from the use of paragraph 10.e.	$ 5,490,592	--	$ 5,490,592	--	$ 5,490,592
Total admitted adjusted gross deferred tax assets	$ 8,671,110	--	$ 8,671,110	$ 3,797,506	$ 4,873,604

The Company's risk-based capital level used for purposes of paragraph 10.d. is based on authorized control level risk based capital of $12,343,191 and total adjusted capital of $95,351,320.

The amount of admitted DTAs, admitted assets, statutory surplus and total adjusted capital in the risk-based capital calculation and the increased amount of DTAs, admitted assets and surplus as the result of the application of SSAP 10R:

Admitted deferred tax assets	$ 8,671,110	$ 5,490,592
Admitted Assets	1,182,495,547	5,490,592
Statutory Surplus	92,755,724	5,490,592
Total Adjusted Capital	95,951,320	

B. The Company has not recognized a deferred tax liability related to the following item:

As of December 31, 2009 the Company had a balance of approximately $5.1 million in its policyholder surplus account under the provisions of the Internal Revenue Code. The amount could become taxable to the extent that the future shareholder dividends are paid from this account and tax planning strategies are not utilized.

C. Current income taxes incurred consist of the following major components:

	12/31/09	12/31/08
Current income tax expense	$ 2,782,636	$ ----
Tax credits	----	----
Prior period adjustment	3,530,899	990,723
Current income tax incurred on gain from operations	$ 6,313,535	$ 990,723
Current income tax expense on realized gain / (loss)	----	----
Total current income tax expense	$ 6,313,535	$ 990,723

The changes in main components of DTAs and DTLs are as follows:

	12/31/09	12/31/08
Deferred Tax Asset		
Insurance reserves	$ 34,673,170	$ 37,752,176
Net operating losses	2,745,204	7,802,077
Deferred acquisition costs	4,729,834	5,634,147
Unamortized purchase costs	4,222,599	4,949,196
Capital loss carryforwards	4,663,421	195,246
Unrealized & realized capital losses	8,577,282	9,286,654
Other	1,258,711	259,257
Subtotal-Gross DTAs	$ 60,870,221	$ 65,878,752
Statutory valuation allowance adjustment	--	--
Total adjusted gross deferred tax assets	$ 60,870,221	$ 65,878,752
Nonadmitted deferred tax asset	(48,997,737)	(59,330,706)
Admitted deferred tax asset	$ 11,872,483	$ 6,548,046
Deferred Tax Liabilities		
Premium receivable	$ 679,714	$ 679,714
Bond and stock adjustments	2,234,593	1,071,318
Other	287,066	397,721
Deferred tax liabilities	$ 3,201,373	$ 2,148,753
Net Admitted Deferred Tax Asset	$ 8,671,110	$ 4,399,293

The change in net deferred income taxes was comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	12/31/09	12/31/08	Change
Total deferred tax asset	$ 60,870,221	$ 65,878,752	$ (5,008,531)
Total deferred tax liabilities	3,201,373	2,148,753	(1,052,620)
Change in net deferred income tax	$ 57,668,847	$ 63,729,999	$ (6,061,152)
Tax effect of unrealized gains / (losses)	35,183	74,731	(39,548)
Change in net deferred income tax	$ 57,704,031	$ 63,804,730	$ (6,100,699)

NOTES TO FINANCIAL STATEMENTS

D. The provision for federal income taxes incurred is different than that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing these differences are as follows:

	12/31/09 Amount	12/31/09 Tax Effected	Effective Tax Rate
Income before taxes	$ 52,230,469	$ 18,280,664	
Realized capital gains / (losses)	(17,900,148)	(6,265,052)	
Provision computed at statutory rate	$ 34,330,321	$ 12,015,612	35.0 %
CY Permanent items	(99,332)	(34,766)	(0.1)
PY Adjustments	1,238,251	433,388	1.3
Other	----	----	0.0
Total	$ 35,469,240	$ 12,414,234	36.2 %
Federal income taxes incurred		$ 6,313,535	18.4 %
Change in net deferred income tax		6,100,699	17.8
Total statutory income taxes		$ 12,414,234	36.2 %

E. Operating loss and tax credit carryforward

(1) As of December 31, 2009, the Company had operating loss carryforwards of approximately $7.8 million, which begin to expire in 2021, all of which is subject to Internal Revenue Service ("IRS") Section 382 limitations.

As of December 31, 2009, the Company has capital loss carryforwards of $13.3 million that begin to expire in 2013.

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

Current Year - 2009	$ ---
First Preceding Year - 2008	---
Second Preceding Year - 2007	---

(3) The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was $0 as of December 31, 2009.

F. The Company, along with its life insurance affiliates, files a consolidated Federal income tax return with its parent Wilton Reassurance Company. Companies included in the consolidated return are as follows:

Wilton Reassurance Company

Redding Reassurance Company

Wilton Reassurance Life Company of New York

Texas Life Insurance Company

The method of allocation among the companies is subject to written agreements approved by the Company's Board of Directors. Allocation is based upon the separate return calculations with the credit for net losses granted when utilized on a separate company basis or in consolidation. Intercompany tax balances are settled annually.

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

A. The Company is a wholly-owned subsidiary of Wilton Reassurance Company, a Minnesota stock life insurance company, which in turn is a wholly-owned subsidiary of Wilton Re U.S. Holdings, Inc., a Delaware general corporation. Wilton Re U.S Holdings, Inc. is a subsidiary of Wilton Re Holdings Limited, a Bermuda holding company.

B-C The Company is party to a Services Agreement with its affiliate, Wilton Re Services, Inc., pursuant to which Wilton Re Services, Inc. provides certain accounting, actuarial and administrative services.

D. At December 31, 2009 and 2008, the Company reported $1,652,086 and $2,206,426 respectively, due to parents, subsidiaries and affiliates related to administrative services performed by its affiliates on behalf of the Company. The Company expects to generally settle these costs within ninety days of year end.

At December 31, 2008, the Company entered into a novation agreement with its parent, Wilton Reassurance Company whereby, business previously ceded to Wilton Reassurance Company from Protective Life Insurance Company of New York was ceded to the Company. Assets supporting the $10 million reserve were transferred to the Company, net of a ceding allowance of $2 million in 1st quarter, 2009.

E. The Company did not have any guarantees or undertakings for the benefit of an affiliate or related party that would result in a material contingent exposure of the reporting entity's or any related party's assets or liabilities.

F. The Company is party to a Services Agreement with its affiliate, Wilton Re Services, Inc., pursuant to which Wilton Re Services, Inc. provides certain accounting, actuarial and administrative services.

G. All outstanding shares of the Company are owned by Wilton Reassurance Company.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via a downstream subsidiary, controlled or affiliated company.

I. The Company does not own any investment in any affiliated entity.

J. The Company did not recognize any impairment write-down for any investment in subsidiary, controlled, or affiliated companies during the statement period.

NOTES TO FINANCIAL STATEMENTS

11. DEBT

The Company did not have any capital notes or other debt outstanding as of December 31, 2009 or 2008.

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS

The Company had no employees at December 31, 2009 or 2008.

13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

(1) The Company has 1,100,000 shares authorized with 550,000 shares issued and outstanding and a par value of $4.55 per share.

(2) The Company has no preferred stock outstanding.

(3) Under New York Insurance Law, the payment of dividends by the Company to shareholders is limited and can only be made from the earned profits unless prior approval is received from the Department. The maximum amount of shareholders dividends that may be paid by the Company without prior approval of the Department is also subject to restrictions relating to statutory surplus and net income.

(4) No dividends were paid in 2009 or 2008.

(5) 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 shareholders.

(6) There were no restrictions placed on the Company's unassigned funds (surplus), including for whom the surplus is being held.

(7) There are no advances to surplus.

(8) The Company does not have any stock held for special purposes.

(9) The Company has $5,490,592 of special surplus funds in 2009 as a result of its election to admit such amount as additional deferred tax assets pursuant to the application of of SSAP-10R, paragraph 10.e. The Company had no special surplus funds in 2008.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) at December 31, 2009 and 2008, respectively, was $100,523 and $213,516, respectively.

(11) The Company does not have any surplus debentures outstanding.

(12) The Company did not have restatements due to quasi-reorganizations in 2009 or 2008.

(13) The Company was not quasi-reorganized during 2009 or 2008.

14. CONTINGENCIES

A. Contingent Commitments

There were no material known contingent liabilities arising outside of the normal course of business as of December 31, 2009 or 2008.

B. Assessments

There were no known insolvencies during 2009 or 2008 that would result in a material guaranty fund assessment being charged to the Company.

C. Gain Contingencies

There were no gain contingencies recognized by the Company during 2009 or 2008.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

The Company did not incur material losses related to extra contractual obligation lawsuits in 2009 or 2008.

E. All Other Contingencies

Various lawsuits against the Company may arise in the ordinary course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company and no provisions have been made in the accompanying financial statements.

NOTES TO FINANCIAL STATEMENTS

The Company has taken impairments in the following bond and preferred stock positions at December 31, 2009 and December 31, 2008:

Description	CUSIP	Reason	2009	2008	Since Inception
American Cap Strat Ltd	024937A@3	Credit	$ 900,000	$ -	$ 900,000
Bank of Ireland	055967AA1	Credit	1,850,686	-	1,850,686
CWHL	12669GHN4	Credit	124,748	1,054,894	1,179,642
CWHL	12669GHP9	Credit	-	1,359,802	1,359,802
FNMA	313586752	Decision to sell / Credit	-	1,495,000	1,495,000
Freddie Mac	313400624	Decision to sell / Credit	-	1,755,000	1,755,000
GSMS	36298JAL7	Credit	804,939	-	804,939
GSMS	36298JAN3	Credit	801,667	-	801,667
Lehman Bros Holdings Inc	524908CM0	Credit	-	2,287,182	2,287,182
Lehman Bros Holdings Inc	524908R44	Credit	-	2,541,105	2,541,105
Lehman Bros Holdings Inc	524908XA3	Credit	-	3,824,561	3,824,561
Lehman Bros Holdings Inc	52517PSC6	Credit	-	3,440,540	3,440,540
Lehman Bros Holdings Inc	52520W317	Credit	-	1,993,600	1,993,600
RBS Capital Trust I	780097AU5	Credit	2,362,500	-	2,362,500
Structured Asset Sec Corp	86359BQC8	Decision to sell / Credit	-	1,252,634	1,252,634
Other impairments		Decision to sell / Credit	1,583,321	733,186	2,316,507
Impaired securities previously disposed of			6,630,700	3,447,745	10,078,445
TOTAL			$ 15,058,561	$ 25,185,249	$ 40,243,810

15. LEASES

A. Lessee Operating Leases

The Company was not involved in material operating lease obligations in 2009 or 2008.

B. Lessor Leasing Arrangements

Leasing activities were not part of the Company's business activities in 2009 or 2008.

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATION OF CREDIT RISK

The Company did not hold financial instruments with off-balance sheet risk at December 31, 2009 or 2008.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

A. Transfers of Receivables Reported as Sales

The Company did not report transfers of premium receivables as sales in 2009 or 2008.

B. Transfer and Servicing of Financial Assets

The Company did not transact any "repurchase" transaction in 2009 or 2008.

C. Wash Sales

In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the Company's yield on its investment portfolio. Such transactions are referred to as wash sales. The Company had no wash sales during 2009 or 2008.

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

The Company did not act as an administrator of any uninsured or partially insured accident and health insurance plans.

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

The Company had no direct written premium written through a managing general agent or third party administrator.

20. OTHER ITEMS

A. Extraordinary Items

The company had no extraordinary items for the years ended December 31, 2009 and December 31, 2008.

NOTES TO FINANCIAL STATEMENTS

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructuring during 2009 or 2008.

C. Other Disclosures

(1) The Company elected to use rounding in reporting amounts in the pages, exhibits and schedules, except for a few schedules where truncation was used. The Company also elected to suppress the printing of zeros in this statement.
(2) Assets in the amount of $14,793,250 and $15,078,357 at December 31, 2009 and 2008, respectively, were on deposit with government authorities or their designated custodians as required by law.
(3) No assets were maintained as compensating balances or pledged as collateral for bank loans and other financing agreements during 2009 or 2008.

D. Uncollectible Asset Balances

The Company has no balance that is reasonably possible to be uncollectible for assets covered by SSAP 6, SSAP 47 or SSAP 66.

E. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries in 2009 or 2008.

F. State Transferable Tax Credits

The Company did not have state transferable tax credits at December 31, 2009 or 2008.

G. Subprime and Alt-A Mortgage Related Risk Exposure

Classification of mortgage related securities is primarily based on information from outside data services. Certain characteristics are utilized to determine if a mortgage-backed security has sub-prime or Alt-A exposure.

Typical characteristics of mortgage-backed securities with sub-prime exposure are:

- Low average FICO score (< 650).
- High weighted average coupon relative to other mortgage-backed securities of similar average loan age and issue date.
- High percentage of loans with prepayment penalties (> 50%).
- Prospectus supplement indicates that underwriting standards are not “traditional”, particularly with respect to credit and risk. Specific items discussed may include loan-to-value ratios, bankruptcy and foreclosure histories, and debt-to-income ratios.
- Issuer is one of several established sub-prime lenders.
- High percentage of ARM loans are 2/28 or 3/27 hybrid loans.
- High weighted average margin for ARM loans (typically > 5%).
- Very high percentage of full documentation loans (> 75%).
- Very low percentage of non-owner occupied properties (<6%).

Typical characteristics of mortgage-backed securities with Alt-A exposure are:

- Average to very good FICO (> 620).
- Weighted average coupon that is higher than Jumbo/MBS and lower than sub-prime (depends upon loan age and when issued).
- Loans with prepayment penalties are somewhat common (often > 5%, usually <50% of loans).
- Prospectus supplement for the related deal indicates that underwriting standards are not “traditional” but also does not indicate that the loans have high credit risk as described above for sub-prime loans. Many Alt-A deals have the language “Alternative loan trust” mentioned somewhere in either the title/name of the deal or in the summary section or are done on a special “shelf registration.”
- Issuer is a well-know national or regional Alt-A lender.
- Low percentage of full documentation loans (< 65%, often less than 30%).
- High percentage of “No Documentation” loans (as high as 30%, sometimes higher).
- High percentage of non-owner occupied properties (> 10%, sometimes as high as 75-100%).

Management practices

Credit discipline and ongoing surveillance support buy/hold/sell decisions for sub-prime and Alt-A securities. Our analyses include the following:

- Asset screens identify securities with specific and quantifiable risks.
- Hybrid quantitative and qualitative credit models analyze loan-level collateral composition, historical underwriter performance trends, the impact of macroeconomic factors, and issuer risks.
- Security cash flows are estimated by running credit/prepayment model outputs through cash flow waterfall and by stress testing the capital structure under various loss and prepayment scenarios.
- Third party credit, liquidity, and other idiosyncratic risks are assessed as part of a general relative value analysis.
- Surveillance and risk management is ongoing on a security level and includes monthly model calibrations.

As of December 31, 2009, the unrealized losses on the Company’s subprime exposure are attributable to changes in asset values versus exposure to realized losses resulting from receiving less than anticipated cash flows or due to the potential sale of assets required to meet future cash flow requirements.

The Company had the following exposure to Subprime and Alt-A lending at December 31, 2009:

NOTES TO FINANCIAL STATEMENTS

Asset Class	Actual Cost	Book/Adjusted Carrying Value	Fair Value	Any other than temporary impairments recognized to date
Residential Mortgage Backed Securities (RMBS)	$ 42,462,690	$ 42,810,462	$ 36,515,716	(6,108,585)
Commercial Mortgage Backed Securities (CMBS)	--	--	--	--
TOTAL	$ 42,462,690	$ 42,810,462	$ 36,515,716	(6,108,585)

21. EVENTS SUBSEQUENT

The Company is not aware of any event occurring subsequent to December 31, 2009, that would have a material and adverse effect on the financial condition of the Company.

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] which is owned in excess of 10% or controlled directly or indirectly by an insured 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]

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued?

$ 0

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

$ 0

(2) Does the reporting entity 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 which, 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?

$ 0

(2) Have any new agreements been executed or existing agreements amended since January 1, 2009, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes [ ] No [x]

If yes, what is the amount of reinsurance credits (whether an asset or a reduction of liability) taken for such new agreements or amendments?

$ 0

. B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year of 2009 or 2008.

NOTES TO FINANCIAL STATEMENTS

C. Commutation of Ceded Reinsurance

The Company did not commute any ceded reinsurance during the year of 2009 or 2008.

23. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

The Company did not write retrospectively rated contracts or contracts subject to redetermination during 2009 or 2008.

24. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The Company did not have any changes in incurred losses and loss adjustment expenses during 2009 or 2008.

25. INTERCOMPANY POOLING ARRANGEMENT

The Company was not part of an intercompany pooling arrangement during 2009 or 2008.

26. STRUCTURED SETTLEMENTS

The Company has not reduced reserves through the purchase of an annuity as part of a structured settlement.

27. HEALTH CARE RECEIVABLES

The Company does not have any health care receivables or receivables under government insured plans.

28. PARTICIPATING POLICIES

The Company does not have any participating policies.

29. PREMIUM DEFICIENCY RESERVES

The Company did not have accident and health liabilities related to premium deficiency reserves at December 31, 2009 or 2008.

30. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

(1) The Company waives deduction of deferred and fractional premiums upon death of the insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.

(2) Extra premiums are charged for policies issued on substandard lives. These extra premiums are in addition to the gross premium for the true age. Reserves are determined by computing the regular reserves for the plan using the valuation mortality increased by any table ratings. Reserves for any flat extras are held at unearned premium.

(3) At December 31, 2009 and 2008, the Company had $2,887,779,789 and $3,547,882,458, respectively, of insurance in force in which the gross premiums were less than the net premiums according to the standard valuation set by the State of New York. Reserves to cover the above insurance totaled the gross amount of $18,921,914 and $18,821,611 at yearend 2009 and 2008, respectively, and are reported as miscellaneous reserves in Exhibit 5.

(4) The Tabular Interest, Tabular Cost and Tabular Less Actual Reserve Released have been determined by formula as described in the instructions.

(5) For the determination of Tabular Interest funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the means of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) At December 31, 2009 and 2008, the Company recorded asset adequacy reserves of $50 million and $82 million, respectively. The decrease in this reserve, included in the Summary of Operations, was $32 million and $0 million for 2009 and 2008, respectively.

The details for other reserve increases:

			Ordinary				Group	
	1	2	3	4	5	6	7	8
Item	Total	Industrial	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life	Life Insurance	Annuities
Adjustment for Modco Reserves	(125,668)	-	-	(125,668)	-	-	-	-
Change in Net Deficiency Reserves	2,618,767	-	2,618,767	-	-	-	-	-
Change in Asset Adequacy Testing Reserves	(32,000,000)	-	(20,000,000)	(12,000,000)	-	-	-	-
Total	(29,506,901)	-	(17,381,233)	(12,125,668)	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

31. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT LIABILITIES BY WITHDRAWAL CHARACTERISTICS

As of December 31, 2009	(1) Amount	(2) % of Total
A. Subject to discretionary withdrawal:		
(1) With fair value adjustment	$ 6,734,668	1.2 %
(2) At book value less current surrender charge of 5% or more	1,714	0.0 %
(3) At fair value	347,002	0.1 %
(4) Total with adjustment or at market value (Total of 1 through 3)	7,083,384	1.3 %
(5) At book value without adjustment (minimum or no charge or adjustment)	517,688,784	92.4 %
B. Not subject to discretionary withdrawal	35,491,877	6.3 %
C. Total (gross: direct + assumed)	$ 560,264,045	100.0 %
D. Reinsurance ceded	7,302,064	
E. Total (net)* (C) – (D)	$ 552,961,981	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

	Amount
F. Life & Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	$ 533,435,939
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	7,160,612
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	12,018,428
4. Subtotal	$ 552,614,979
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	----
6. Exhibit 3, Line 0399999, Column 2	----
7. Policyholder dividend and coupon accumulations	----
8. Policyholder premiums	----
9. Guaranteed interest contracts	----
10. Other contract deposit funds	347,002
11. Subtotal	$ 347,002
12. Combined Total	$ 552,961,981

32. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2009, were as follows:

	Type	(1) Gross	(2) Net of Loading
(1)	Industrial	$ ----	$ ----
(2)	Ordinary new business	----	----
(3)	Ordinary renewal	1,648,799	1,648,799
(4)	Credit Life	----	----
(5)	Group Life	----	----
(6)	Group Annuity	----	----
(7)	Totals	$ 1,648,799	$ 1,648,799

33. SEPARATE ACCOUNTS

A. General Nature and Characteristics of Separate Accounts Business:

Separate Accounts are used for individual policies and do not have any minimum guarantees. The investment risks associated with market value changes are borne by the policyholders. The assets in the accounts, carried at estimated fair value consist of mutual funds.

NOTES TO FINANCIAL STATEMENTS

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

		Indexed	Non-indexed Guar less than/equal to 4%	Non-indexed Guar more than 4%	Non Guaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for year ended 12/31/09	$ ----	$ ----	$ ----	$ 28,166	$ 28,166
	Reserves at 12/31/09					
(2)	For accounts with assets at:					
	a. Fair Value	$ ----	$ ----	$ ----	$ 560,414	$ 560,414
	b. Amortized Cost	----	----	----	----	----
	c. Total reserves	$ ----	$ ----	$ ----	$ 560,414	$ 560,414
(3)	By withdrawal characteristics:					
	Subject to discretionary withdrawal:					
	a. With MV Adjustment	$ ----	$ ----	$ ----	$ ----	$ ----
	b. At book value without MV adjustment and current surrender charge of 5% or more	----	----	----	----	----
	c. At fair value	----	----	----	560,414	560,414
	d. At book value without MV adjustment and current surrender less than 5%	----	----	----	----	----
	Subtotal	$ ----	$ ----	$ ----	$ 560,414	$ 560,414
	Not Subject to discretionary withdrawal:					
	TOTAL	$ ----	$ ----	$ ----	$ 560,414	$ 560,414

(4) Reserves for Asset Default Risk in Lieu of AVR

B Reconciliation of Net Transfers to or (from) Separate Accounts:

(1)	Transfers as reported in the Summary of Operations of the Separate Accounts Statement	
	a. Transfer to Separate Accounts (Page 4, Line 1.4)	$ 28,166
	b. Transfers from Separate Accounts (Page 4, Line 10)	35,406
	c. Net transfers to or (form) Separate Accounts (a) – (b)	$ (7,240)
(2)	Reconciling Adjustments	$ 28,047
(3)	Transfer as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ 20,807

34. LOSS/CLAIM ADJUSTMENT EXPENSES

The Company had no loss/claim adjustment expenses as of December 31, 2009 or 2008.

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. 12/31/2007

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. 12/31/2007

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). 02/05/2010

3.4 By what department or departments? New York State Insurance Department .....

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

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

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 [ ] No [X]

4.22 renewals? ..... Yes [ ] No [X]

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 [X] No [ ]

7.2 If yes,

7.21 State the percentage of foreign control 100.0

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, government, manager or attorney - in - fact).

1 Nationality	2 Type of Entity
Bermuda	Company

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 locations (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
Lehman Brothers Holdings, Inc. and subsidiaries	New York, NY	No	No	Yes	No	No

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, 200 Claredon Street, Boston, MA 02116-072

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?

Robert Buckner, CFA, FSA, MAAA 187 Danbury Rd, Riverview Bldg - 3rd FLR, Wilton, CT 06897-4122 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 0

11.13 Total book/adjusted carrying value ..... $ 0

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 is 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 .. $ 0
- 18.12 To stockholders not officers ... $ 0
- 18.13 Trustees, supreme or grand (Fraternal only) ..... $ 0

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 ... $ 0
- 18.22 To stockholders not officers .... $ 0
- 18.23 Trustees, supreme or grand (Fraternal only) ..... $ 0

19.1 Were any assets reported in the statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

19.2 If yes, state the amount thereof at December 31 of the current year:
- 19.21 Rented from others ..... $ 0
- 19.22 Borrowed from others ..... $ 0
- 19.23 Leased from others ..... $ 0
- 19.24 Other ..... $ 0

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 ..... $ 0
- 20.22 Amount paid as expenses ..... $ 0
- 20.23 Other amounts paid ..... $ 0

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

21.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

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? (other than securities lending programs addressed in 22.3) ..... Yes [X] No [ ]

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

22.3 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 16 where this information is also provide)

22.4 Does the company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] NA [X]

22.5 If answer to 22.4 is YES, report amount of collateral ..... $ 0

22.6 If answer to 22.4 is NO, report amount of collateral ..... $ 0

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 and 22.3) ..... Yes [X] No [ ]

23.2 If yes, state the amount thereof at December 31 of the current year:
- 23.21 Subject to repurchase agreements ..... $ 0
- 23.22 Subject to reverse repurchase agreements ..... $ 0
- 23.23 Subject to dollar repurchase agreements ..... $ 0
- 23.24 Subject to reverse dollar repurchase agreements ..... $ 0
- 23.25 Pledged as collateral ..... $ 0
- 23.26 Placed under option agreements ..... $ 0
- 23.27 Letter stock or securities restricted as to sale ..... $ 0
- 23.28 On deposit with state or other regulatory body ..... $ 14,793,250
- 23.29 Other ..... $ 0

23.3 For category (23.27) 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. ..... $ 0

GENERAL INTERROGATORIES

26. Excluding items in Schedule E-Part 3-Special Deposits, 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, F - 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
Bank of New York Mellon	One Wall Sreet, New York, NY 10268

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)	3 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	3 Address
38642	BlackRock Financial Management, Inc.	40 East 52nd St., New York, NY 10022
137432	Guggenheim Partners Asset Management, LLC	135 East 57th St., New York, NY 10022

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		0

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	1,090,338,029	1,079,202,885	(11,135,144)
28.2	Preferred stocks	16,126,475	15,693,080	(433,395)
28.3	Totals	1,106,464,504	1,094,895,965	(11,568,539)

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

The Company uses prices from independent third parties to value fixed income securities. Prices are obtained electronically from pricing services and index providers, including IDC, Thomsom Reuters (IJV), S&P and Barclay's Index. Price quotes or spreads may be obtained from broker-dealers.

29.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

29.2 If yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

29.3 If no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Price quotes or spreads are obtained from broker-dealers when the security's price is not obtainable from pricing vendors. Broker-dealers are selected based on experience in the asset class. Prices are reviewed for variances between periods. Price comparisons are done for similar securities.

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

30.2 If no, list exceptions:

OTHER

31.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 83,479

31.2 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
A.M. Best Company Inc	40,600
Standard & Poors	25,725

32.1 Amount of payments for legal expenses, if any? $ 282,104

32.2 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
Mound Cotton Wollan & Greengrass	70,513

33.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 0

33.2 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

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 ..... $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ 0

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. ..... $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 0

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years:

1.64 Total premium earned ..... $ 0

1.65 Total incurred claims ..... $ 0

1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years:

1.74 Total premium earned ..... $ 0

1.75 Total incurred claims ..... $ 0

1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$ 0	$ 2,811
2.2	Premium Denominator	$ 53,097,569	$ 63,250,273
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	$ 117,876	$ 127,513
2.5	Reserve Denominator	$ 980,249,007	$ 982,349,454
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? ..... $ 0

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 [X] No [ ]

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)? ..... $ 0

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: ..... $ 3,389,969

4.22 Received: ..... $ 0

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 ..... $ 0

5.22 Page 4, Line 1 ..... $ 0

6. For stock reporting entities only:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 68,307,831

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

7.11 Cash: ..... $ 59,613,526

7.12 Stock: ..... $ 750,000

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	0	0	0
8.32	Paid claims	0	0	0
8.33	Claim liability and reserve (beginning of year)	0	0	0
8.34	Claim liability and reserve (end of year)	0	0	0
8.35	Incurred Claims	0	0	0

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	0	0
8.42	$25,000 – 99,999	0	0
8.43	$100,000 – 249,999	0	0
8.44	$250,000 – 999,999	0	0
8.45	$1,000,000 or more	0	0

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $ 0

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

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

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

10 For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

10.1 Amount of loss reserves established by these annuities during the current year? ..... $ 0

10.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e. Present Value)

11.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

11.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ 0

11.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

11.4 If yes, please provide the balance of the funds administered as of the reporting date. ..... $ 0

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 2009	2 2008	3 2007	4 2006	5 2005
Life Insurance in Force					
(Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	5,780,355	5,801,821	6,273,942	6,364,956	6,018,607
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	14,706,352	16,336,186	16,943,939	18,553,276	19,857,490
3. Credit life (Line 21, Col. 6)	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	562	574	662	756	768
5. Industrial (Line 21, Col. 2)	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7. Total (Line 21, Col. 10)	20,487,269	22,138,581	23,218,543	24,918,988	25,876,865
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)	0	2,269	95,594	122,435	129,947
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	40,158	52,491	21,927	41,510	1,698,979
10. Credit life (Line 2, Col. 6)	0	0	0	0	0
11. Group (Line 2, Col. 9)	0	0	0	0	0
12. Industrial (Line 2, Col. 2)	0	0	0	0	0
13. Total (Line 2, Col. 10)	40,158	54,760	117,521	163,945	1,828,926
Premium Income - Lines of Business					
(Exhibit 1 – Part 1)					
14. Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3)	44,717,286	54,046,867	50,053,320	38,465,171	42,943,581
15.2 Ordinary individual annuities (Line 20.4, Col. 4)	8,317,394	9,169,130	9,612,614	16,091,428	15,995,235
16. Credit life, (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6)	4,631	4,652	4,828	(11,590)	4,214
17.2 Group annuities (Line 20.4, Col. 7)	0	0	0	0	0
18.1 A & H-group (Line 20.4, Col. 8)	18,310	21,724	27,543	29,623	33,517
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3 A & H-other (Line 20.4, Col. 10)	39,948	7,900	7,064	13,201	3,868
19. Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20. Total	53,097,569	63,250,273	59,705,369	54,587,833	58,980,415
Balance Sheet					
(Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)	1,181,919,464	1,183,886,850	1,218,774,104	1,263,525,075	1,283,129,230
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,086,661,247	1,113,254,602	1,125,412,738	1,162,716,713	1,172,684,385
23. Aggregate life reserves (Page 3, Line 1)	1,026,992,886	1,058,989,049	1,073,553,511	1,090,190,057	1,088,508,194
24. Aggregate A & H reserves (Page 3, Line 2)	119,973	135,563	152,858	139,297	129,396
25. Deposit-type contract funds (Page 3, Line 3)	12,018,428	13,566,547	14,237,104	14,610,467	13,753,591
26. Asset valuation reserve (Page 3, Line 24.1)	93,096	314,528	4,955,885	5,047,232	2,166,678
27. Capital (Page 3, Lines 29 & 30)	2,502,500	2,502,500	2,502,500	2,502,500	2,502,500
28. Surplus (Page 3, Line 37)	92,755,724	68,129,879	90,858,898	98,305,883	107,942,343
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	20,643,066	(15,447,757)	(30,868,706)	(35,009,704)	(11,315,201)
Risk-Based Capital Analysis					
30. Total adjusted capital	95,351,320	70,946,907	98,317,283	105,855,615	112,611,522
31. Authorized control level risk - based capital	12,343,191	10,010,619	9,711,709	10,840,364	11,740,782
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)	90.8	87.2	90.0	93.5	83.5
33. Stocks (Lines 2.1 and 2.2)	1.4	7.6	4.3	0.9	0.0
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	0.0	0.0	0.0	0.0	0.0
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36. Cash, cash equivalents and short - term investments (Line 5)	4.8	2.2	2.8	2.6	10.1
37. Contract loans (Line 6)	2.7	2.7	2.6	2.5	6.2
38. Other invested assets (Line 7)	0.2	0.3	0.2	0.6	0.0
39. Receivables for securities (Line 8)	0.0	0.0	0.1	0.0	0.2
40. Aggregate write-ins for invested assets (Line 9)	0.0	0.0	0.0	0.0	0.0
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 2009	2 2008	3 2007	4 2006	5 2005
Investments in Parent, Subsidiaries and Affiliates					
42. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
43. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
44. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	0	0	0	0	0
45. Affiliated short-term investments (subtotal included in Schedule DA, Verification, Col. 5, Line 10)	0	0	0	0	0
46. Affiliated mortgage loans on real estate	0	0	0	0	0
47. All other affiliated	0	0	0	0	0
48. Total of above Lines 42 to 47	0	0	0	0	0
Total Nonadmitted and Admitted Assets					
49. Total nonadmitted assets (Page 2, Line 26, Col. 2)	57,674,306	61,058,968	49,229,136	62,660,041	25,267,887
50. Total admitted assets (Page 2, Line 26, Col. 3)	1,182,495,542	1,184,340,953	1,219,486,267	1,264,262,939	1,284,461,616
Investment Data					
51. Net investment income (Exhibit of Net Investment Income)	69,792,454	68,879,210	74,809,958	73,909,658	75,497,462
52. Realized capital gains (losses)	(24,679,286)	(26,313,201)	(993,082)	2,288,789	(3,871,246)
53. Unrealized capital gains (losses)	100,523	213,515	339,447	207,135	2,145,520
54. Total of above Lines 51, 52 and 53	45,213,691	42,779,524	74,156,323	76,405,582	73,771,736
Benefits and Reserve Increase (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)	93,673,522	125,253,242	152,394,563	154,118,347	110,871,094
56. Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	1,179	23,842	11,635	64,772	72,747
57. Increase in life reserves - other than group and annuities (Line 19, Cols. 2 & 3)	(14,064,215)	41,929,346	38,546,051	(11,019,259)	15,587,496
58. Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	(15,593)	(17,293)	13,561	9,901	(6,464)
59. Dividends to policyholders (Line 30, Col. 1)	0	0	0	0	0
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	10.3	17.3	15.5	15.4	264.9
61. Lapse percent (ordinary only). [(Exhibit of Life Insurance, Column 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	7.6	6.6	7.6	7.1	32.1
62. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	9.5	27.1	73.7	255.6	116.8
63. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	0.0	0.0	0.0	89.9	0.0
64. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	30.6	27.0	39.7	12.2	307.6
A & H Claim Reserve Adequacy					
65. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	4,629	4,987	1,630	11,309	9,213
66. Prior years' claim liability and reserve - group health (Sch. H, Part 3, Line 3.2 Col. 2)	3,821	4,795	6,240	5,504	5,615
67. Incurred losses on prior years' claims-health other than group (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 2)	286	6,228	60,684	83,117	68,812
68. Prior years' claim liability and reserve-health other than group (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 2)	25,153	52,317	61,675	47,702	47,905
Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
69. Industrial life (Col. 2)	0	0	0	0	0
70. Ordinary - life (Col. 3)	29,861,313	(32,214,528)	(19,743,524)	31,339,708	(5,028,840)
71. Ordinary - individual annuities (Col. 4)	15,918,035	31,686,935	5,450,179	(17,137,950)	10,695,560
72. Ordinary-supplementary contracts (Col. 5)	28,429	(369,622)	(350,121)	(219,245)	(100,531)
73. Credit life (Col. 6)	0	0	0	0	0
74. Group life (Col. 7)	4,276	(24,687)	(40,348)	(11,759)	7,536
75. Group annuities (Col. 8)	32,185	181,723	124,720	42,732	10,964
76. A & H-group (Col. 9)	1,796	19,500	16,159	(17,083)	(105,047)
77. A & H-credit (Col. 10)	0	0	0	0	0
78. A & H-other (Col. 11)	70,903	4,159	(10,713)	(58,562)	(14,141)
79. Aggregate of all other lines of business (Col. 12)	0	0	0	0	0
80. Total (Col. 1)	45,916,938	(716,520)	(14,553,648)	13,937,841	5,465,501

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2009 OF THE WILTON REASSURANCE LIFE COMPANY OF NEW YORK

DIRECT BUSINESS IN THE STATE OF Consolidated

DURING THE YEAR 2009

NAIC Group Code 4213

LIFE INSURANCE

NAIC Company Code 60704

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	73,225,808	0	9,263	0	73,235,071
2. Annuity considerations	8,445,973	0	0	0	8,445,973
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	160	0	0	0	160
5. Totals (Sum of Lines 1 to 4)	81,671,942	0	9,263	0	81,681,204
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	67,833,546	0	1,000	0	67,834,546
10. Matured endowments	121,022	0	0	0	121,022
11. Annuity benefits	8,537,745	0	(513)	0	8,537,232
12. Surrender values and withdrawals for life contracts	41,796,597	0	(790)	0	41,795,807
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	0	0	0	0	0
15. Totals	118,288,909	0	(303)	0	118,288,606
DETAILS OF WRITE-INS					
1301.	0	0	0	0	0
1302.	0	0	0	0	0
1303.	0	0	0	0	0
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

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 (Group and Individual) 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	159	10,960,056	0	0	0	0	0	0	159	10,960,056
17. Incurred during current year	549	70,760,311	0	0	0	1,000	0	0	549	70,761,311
Settled during current year:										
18.1 By payment in full	533	67,954,568	0	0	0	1,000	0	0	533	67,955,568
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	533	67,954,568	0	0	0	1,000	0	0	533	67,955,568
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	533	67,954,568	0	0	0	1,000	0	0	533	67,955,568
19. Unpaid Dec. 31, current year (16+17-18.6)	175	13,765,799	0	0	0	0	0	0	175	13,765,799
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	119,039	21,521,649,007	0	(a) 0	29	574,100	0	0	119,068	21,522,223,107
21. Issued during year	59	14,759,000	0	0	0	0	0	0	59	14,759,000
22. Other changes to in force (Net)	(8,508)	(1,600,044,007)	0	0	(3)	(12,100)	0	0	(8,511)	(1,600,056,107)
23. In force December 31 of current year	110,590	19,936,364,000	0	(a) 0	26	562,000	0	0	110,616	19,936,926,000

(a) Includes Individual Credit Life Insurance: prior year $ 0 current year $ 0

Includes Group Credit Life Insurance: Loans less than or equal to 60 months at issue, prior year $ 0 current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 current year $ 0

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)	36,624	36,624	0	25,483	25,483
24.1 Federal Employees Health Benefits Program premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively Renewable Policies (b)	41,940	41,940	0	5,900	5,900
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	1,096	1,096	0	1,200	1,200
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	218,571	218,571	0	126,292	126,292
25.6 Totals (Sum of Lines 25.1 to 25.5)	219,667	219,667	0	127,492	127,492
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	298,231	298,231	0	158,875	158,875

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under Indemnity only products 0

EXHIBIT OF LIFE INSURANCE

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
							Number of			
	1	2	3	4	5	6	7	8	9	
	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Individual Policies and Group Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Total Amount of Insurance (a)
1. In force end of prior year	0	0	142,747	22,138,007	0	0	29	29	574	22,138,581
2. Issued during year	0	0	112	40,158	0	0	0	0	0	40,158
3. Reinsurance assumed	0	0	8	317	0	0	0	0	0	317
4. Revived during year	0	0	138	24,787	0	0	0	0	0	24,787
5. Increased during year (net)	0	0	0	11,755	0	0	0	0	0	11,755
6. Subtotals, Lines 2 to 5	0	0	258	77,017	0	0	0	0	0	77,017
7. Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	143,005	22,215,024	0	0	29	29	574	22,215,598
Deductions during year:										
10. Death	0	0	556	66,758	0	0	XXX	0	0	66,758
11. Maturity	0	0	42	636	0	0	XXX	0	0	636
12. Disability	0	0	0	0	0	0	XXX	0	0	0
13. Expiry	0	0	45	6,005	0	0	0	0	0	6,005
14. Surrender	0	0	6,680	1,420,189	0	0	3	3	12	1,420,201
15. Lapse	0	0	3,306	207,458	0	0	0	0	0	207,458
16. Conversion	0	0	40	20,853	0	0	XXX	XXX	XXX	20,853
17. Decreased (net)	0	0	0	6,418	0	0	0	0	0	6,418
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	10,669	1,728,317	0	0	3	3	12	1,728,329
21. In force end of year, (Line 9 minus Line 20)	0	0	132,336	20,486,707	0	0	26	26	562	20,487,269
22. Reinsurance ceded end of year	XXX	0	XXX	12,296,719	XXX	0	XXX	XXX	281	12,297,000
23. Line 21 minus Line 22	XXX	0	XXX	8,189,988	XXX	(b) 0	XXX	XXX	281	8,190,269
DETAILS OF WRITE-INS										
0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 8 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.	0	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

(a) Amounts of life insurance in this exhibit shall be shown in thousands (omit 000)
(b) Group $ 0 ; Individual $ 0

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	0	XXX	0
25. Other paid-up insurance	0	0	2,087	26,215
26. Debit ordinary insurance	XXX	XXX	0	0

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	0	0	42	827
28. Term policies - other	112	40,158	73,693	14,700,225
29. Other term insurance - decreasing	XXX	0	XXX	24
30. Other term insurance	XXX	0	XXX	237
31. Totals (Lines 27 to 30)	112	40,158	73,735	14,701,313
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	0	XXX	0
33. Totals, extended term insurance	XXX	XXX	195	5,039
34. Totals, whole life and endowment	0	0	58,406	5,780,355
35. Total (Lines 31 to 34)	112	40,158	132,336	20,486,707

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	0	0	0	0
37. Ordinary	40,158	0	20,486,707	0
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	0	0	562	0
40. Totals (Lines 36 to 39)	40,158	0	20,487,269	0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

NONE

	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	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies (a)	272,693

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

47.2

NONE

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
	1	2	3	4	5	6	7	8
Disability Provision	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Number of Certificates	Amount of Insurance (a)
48. Waiver of Premium	0	0	19,422	1,152,236	0	0	0	0
49. Disability Income	0	0	348	21	0	0	0	0
50. Extended Benefits	0	0	XXX	XXX	0	0	0	0
51. Other	0	0	0	0	0	0	0	0
52. Total	0	(b) 0	19,770	(b) 1,152,257	0	(b) 0	0	(b) 0

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

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

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	199	344	0	0
2. Issued during year	0	0	0	0
3. Reinsurance assumed	1	0	0	0
4. Increased during year (net)	0	0	0	0
5. Totals (Lines 1 to 4)	200	344	0	0
Deductions during year:				
6. Decreased (net)	5	2	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	5	2	0	0
9. In force end of year	195	342	0	0
10. Amount on deposit	0	[a] 0	0	[a] 0
11. Income now payable	195	342	0	0
12. Amount of income payable	[a] 837,657	[a] 2,421,592	[a] 0	[a] 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	457	12,917	1	48
2. Issued during year	0	0	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Totals (Lines 1 to 4)	457	12,917	1	48
Deductions during year:				
6. Decreased (net)	359	769	0	14
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	359	769	0	14
9. In force end of year	98	12,148	1	34
Income now payable:				
10. Amount of income payable	[a] 642,582	XXX	XXX	[a] 0
Deferred fully paid:				
11. Account balance	XXX	[a] 185,623,575	XXX	[a] 0
Deferred not fully paid:				
12. Account balance	XXX	[a] 339,275,022	XXX	[a] 0

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	379	42,775	0	0	6,705	243,425
2. Issued during year	0	0	0	0	0	0
3. Reinsurance assumed	0	0	0	0	0	0
4. Increased during year (net)	0	XXX	0	XXX	0	XXX
5. Totals (Lines 1 to 4)	379	XXX	0	XXX	6,705	XXX
Deductions during year:						
6. Conversions	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	29	XXX	0	XXX	504	XXX
8. Reinsurance ceded	0	XXX	0	XXX	0	XXX
9. Total (Lines 6 to 8)	29	XXX	0	XXX	504	XXX
10. In force end of year	350	[a] 39,225	0	[a] 0	6,201	[a] 227,542

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	201	0
2. Issued during year	0	0
3. Reinsurance assumed	0	0
4. Increased during year (net)	0	0
5. Totals (Lines 1 to 4)	201	0
Deductions during year:		
6. Decreased (net)	8	0
7. Reinsurance ceded	0	0
8. Totals (Lines 6 and 7)	8	0
9. In force end of year	193	0
10. Amount of account balance	[a] 279,159	[a] 0

(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	(1,231,603)
2. Current year's realized pre-tax capital gains/(losses) of $ (6,779,139) Transferred into the Reserve Net of Taxes of $ 0	(6,779,139)
3. Adjustment for current year's liability gains/(losses) released from the reserve	0
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(8,010,742)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	99,332
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(8,110,074)

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. 2009	425,952	(326,620)	0	99,332
2. 2010	177,043	(429,224)	0	(252,181)
3. 2011	30,276	(241,891)	0	(211,615)
4. 2012	(110,284)	(334,619)	0	(444,903)
5. 2013	(255,464)	(432,139)	0	(687,603)
6. 2014	(330,052)	(541,645)	0	(871,697)
7. 2015	(303,941)	(553,979)	0	(857,920)
8. 2016	(224,454)	(458,329)	0	(682,783)
9. 2017	(150,392)	(363,013)	0	(513,405)
10. 2018	(56,538)	(262,417)	0	(318,955)
11. 2019	(5,192)	(151,085)	0	(156,277)
12. 2020	9,111	(94,256)	0	(85,145)
13. 2021	23,969	(101,965)	0	(77,996)
14. 2022	31,992	(109,935)	0	(77,943)
15. 2023	29,443	(117,330)	0	(87,887)
16. 2024	7,618	(126,575)	0	(118,957)
17. 2025	(21,831)	(133,333)	0	(155,164)
18. 2026	(61,903)	(141,566)	0	(203,469)
19. 2027	(93,778)	(150,917)	0	(244,695)
20. 2028	(9,001)	(156,778)	0	(165,779)
21. 2029	(80,602)	(168,421)	0	(249,023)
22. 2030	(60,119)	(173,375)	0	(233,494)
23. 2031	(133,861)	(176,970)	0	(310,831)
24. 2032	(28,611)	(177,287)	0	(205,898)
25. 2033	(17,432)	(182,479)	0	(199,911)
26. 2034	(12,974)	(183,835)	0	(196,809)
27. 2035	(8,743)	(168,487)	0	(177,230)
28. 2036	(2,548)	(135,877)	0	(138,425)
29. 2037	668	(100,549)	0	(99,881)
30. 2038	45	(62,503)	0	(62,458)
31. 2039 and Later	0	(21,740)	0	(21,740)
32. Total (Lines 1 to 31)	(1,231,603)	(6,779,139)	0	(8,010,742)

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	0	0	0	0	314,527	314,528	314,528
2. Realized capital gains/(losses) net of taxes - General Account	(17,793,435)	0	(17,793,435)	(106,714)	0	(106,714)	(17,900,149)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	78,948	0	78,948	0	(191,940)	(191,940)	(112,992)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	1,232,681	0	1,232,681	0	36,603	36,603	1,269,283
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	(16,481,806)	0	(16,481,806)	(106,714)	159,190	52,476	(16,429,330)
9. Maximum reserve	6,684,791	0	6,684,791	0	293,379	293,379	6,978,170
10. Reserve objective	4,845,142	0	4,845,142	0	255,573	255,573	5,100,715
11. 20% of (Line 10 - Line 8)	4,265,390	0	4,265,390	21,343	19,277	40,619	4,306,009
12. Balance before transfers (Lines 8 + 11)	(12,216,417)	0	(12,216,417)	(85,371)	178,466	93,096	(12,123,321)
13. Transfers	0	0	0	85,371	(85,371)	0	XXX
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	12,216,417	0	12,216,417	0	0	0	12,216,417
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	(0)	0	(0)	(0)	93,096	93,096	93,096

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	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		LONG-TERM BONDS										
1		Exempt Obligations	152,079,035	XXX	XXX	152,079,035	0.0000	0	0.0000	0	0.0000	0
2	1	Highest Quality	631,467,477	XXX	XXX	631,467,477	0.0004	252,587	0.0023	1,452,375	0.0030	1,894,402
3	2	High Quality	233,451,261	XXX	XXX	233,451,261	0.0019	443,557	0.0058	1,354,017	0.0090	2,101,061
4	3	Medium Quality	19,424,208	XXX	XXX	19,424,208	0.0093	180,645	0.0230	446,757	0.0340	660,423
5	4	Low Quality	8,487,825	XXX	XXX	8,487,825	0.0213	180,791	0.0530	449,855	0.0750	636,587
6	5	Lower Quality	3,517,074	XXX	XXX	3,517,074	0.0432	151,938	0.1100	386,878	0.1700	597,903
7	6	In or Near Default	3,238,350	XXX	XXX	3,238,350	0.0000	0	0.2000	647,670	0.2000	647,670
8		Total Unrated Multi-Class Securities Acquired by Conversion	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
9		Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1, Net Admitted Asset)	1,051,665,230	XXX	XXX	1,051,665,230	XXX	1,209,518	XXX	4,737,552	XXX	6,538,046
		PREFERRED STOCK										
10	1	Highest Quality	5,180,000	XXX	XXX	5,180,000	0.0004	2,072	0.0023	11,914	0.0030	15,540
11	2	High Quality	10,791,575	XXX	XXX	10,791,575	0.0019	20,504	0.0058	62,591	0.0090	97,124
12	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
13	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
14	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
15	6	In or Near Default	154,900	XXX	XXX	154,900	0.0000	0	0.2000	30,980	0.2000	30,980
16		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17		Total Preferred Stocks (Sum of Lines 10 thru 16) (Page 2, Line 2.1, Net Admitted Asset)	16,126,475	XXX	XXX	16,126,475	XXX	22,576	XXX	105,485	XXX	143,644
		SHORT-TERM BONDS										
18		Exempt Obligations	8,736,655	XXX	XXX	8,736,655	0.0000	0	0.0000	0	0.0000	0
19	1	Highest Quality	290,583	XXX	XXX	290,583	0.0004	116	0.0023	668	0.0030	872
20	2	High Quality	247,649	XXX	XXX	247,649	0.0019	471	0.0058	1,436	0.0090	2,229
21	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25		Total Short-term Bonds (Sum of lines 18 thru 24)	9,274,887	XXX	XXX	9,274,887	XXX	587	XXX	2,105	XXX	3,101

ASSET VALUATION RESERVE (Continued)
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	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		DERIVATIVE INSTRUMENTS										
26		Exchange Traded	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
28	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33		Total Derivative Instruments	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34		TOTAL (Line 9 + 17 + 25 + 33)	1,077,066,592	XXX	XXX	1,077,066,592	XXX	1,232,681	XXX	4,845,142	XXX	6,684,791
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm Mortgages	0	0	XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
36		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
37		Residential Mortgages - All Other	0	0	XXX	0	0.0013	0	0.0030	0	0.0040	0
38		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
39		Commercial Mortgages - All Other	0	0	XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
40		In Good Standing With Restructured Terms	0	0	XXX	0	0.2800 (b)	0	0.6200 (b)	0	1.0000 (b)	0
		Overdue, Not in Process:										
41		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
42		Residential Mortgages - Insured of Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
43		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
44		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
45		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
46		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
47		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
48		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
49		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
50		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51		Total Schedule B Mortgages (Sum of Lines 35 thru 50) (Page 2, Line 3, Net Admitted Asset)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
52		Total Schedule DA Mortgages	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
53		Total Mortgage Loans on Real Estate (Line 51 + 52)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

(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	0	XXX	XXX	0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
2		Unaffiliated - Private	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
3		Federal Home Loan Bank	0	XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4		Affiliated - Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5		Fixed Income - Exempt Obligations	0	0	0	0	XXX	0	XXX	0	XXX	0
6		Fixed Income - Highest Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
7		Fixed Income - High Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
8		Fixed Income - Medium Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
9		Fixed Income - Low Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
10		Fixed Income - Lower Quality	0	0	0	0	XXX	0	XXX	0	XXX	0
11		Fixed Income - In/Near Default	0	0	0	0	XXX	0	XXX	0	XXX	0
12		Unaffiliated Common Stock - Public	0	0	0	0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
13		Unaffiliated Common Stock - Private	0	0	0	0	0.0000	0	0.1600	0	0.1600	0
14		Mortgage Loans	0	0	0	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
15		Real Estate	0	0	0	0	0.0000 (e)	0	0.0000 (e)	0	0.0000 (e)	0
16		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
17		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
18		Total Common Stock (Sum of Lines 1 thru 17)(Page 2, Line 2.2, Net Admitted Asset)	0	0	0	0	XXX	0	XXX	0	XXX	0
		REAL ESTATE										
19		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
20		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
21		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
22		Total Real Estate (Sum of Lines 19 thru 21)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
23		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
24	1	Highest Quality	100	XXX	XXX	100	0.0004	0	0.0023	0	0.0030	0
25	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
26	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
27	4	Low Quality	1,718,434	XXX	XXX	1,718,434	0.0213	36,603	0.0530	91,077	0.0750	128,883
28	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30		Total with Bond characteristics (Sum of Lines 23 thru 29)	1,718,534	XXX	XXX	1,718,534	XXX	36,603	XXX	91,077	XXX	128,883

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	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
32	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
33	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
34	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
35	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
36	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
37		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
38		Total with Preferred Stock characteristics (Sum of Lines 31 thru 37)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
39		Farm Mortgages	0	0	XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
40		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
41		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	0	0.0030	0	0.0040	0
42		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003	0	0.0006	0	0.0010	0
43		Commercial Mortgages - All Other	0	0	XXX	0	0.0063 (a)	0	0.0120 (a)	0	0.0190 (a)	0
44		In Good Standing With Restructured Terms	0	0	XXX	0	0.2800 (b)	0	0.6200 (b)	0	1.0000 (b)	0
		Overdue, Not in Process:										
45		Farm Mortgages	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
46		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
47		Residential Mortgages - All Other	0	0	XXX	0	0.0025	0	0.0058	0	0.0090	0
48		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	0
49		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	0	0.0760	0	0.1200	0
		In Process of Foreclosure:										
50		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
52		Residential Mortgages - All Other	0	0	XXX	0	0.0000	0	0.0130	0	0.0130	0
53		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
54		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
55		Total with Mortgage Loan Characteristics (Sum of Lines 39 thru 54)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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 COMMON STOCKS										
56		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
57		Unaffiliated Private	1,028,098	XXX	XXX	1,028,098	0.0000	0	0.1600	164,496	0.1600	164,496
58		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
59		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
60		Affiliated Other - All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
61		Total with Common Stock characteristics (Sum of Lines 56 thru 60)	1,028,098	XXX	XXX	1,028,098	XXX	0	XXX	164,496	XXX	164,496
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
62		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
63		Investment Properties	0	0	0	0	0.0000	0	0.0750	0	0.0750	0
64		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1100	0	0.1100	0
65		Total with Real Estate Characteristics (Lines 62 thru 64)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
66		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
67		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
68		State Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
69		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
70		Total LIHTC	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
71		Other Invested Assets - Schedule BA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
72		Other Short Term Invested Assets - Schedule DA	0	XXX	0	0	0.0000	0	0.1300	0	0.1300	0
73		Total All Other (Sum of Lines 71 + 72)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
74		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	2,746,632	0	0	2,746,632	XXX	36,603	XXX	255,573	XXX	293,379

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

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

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
				NONE				
0599999 - Totals					0	0	0	0

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
							Misrepresentation
3941574		FL	2008	100,000	1,000	0	Misrepresentation
4228871		MI	2008	150,000	90,000	0	Misrepresentation
4254314		MT	2007	150,000	30,000	0	Misrepresentation
LN01576960		NY	2006	150,000	28,000	0	Misrepresentation
0199999 - Disposed of: Death Claims - Ordinary				550,000	149,000	0	XXX
0599999 - Death Claims - Disposed Of				550,000	149,000	0	XXX
2699999 - Claims Disposed of During Current Year				550,000	149,000	0	XXX
4004505		NJ	2007	100,000	0	0	Misreprsentation
LN00482780		NY	2006	1,000,000	0	0	Misrepresentation
LN01055970		NY	2004	10,000,000	0	0	Questionable
LN1535370		NY	2004	10,000,000	0	0	Misrepresentation
LWN0000510		NY	2003	200,000	0	0	Misrepresentation
3953544		AZ	2004	150,000	0	0	Misrepresentation
4393351		MO	2009	100,000	0	0	Void
2799999 - Resisted: Death Claims - Ordinary				21,550,000	0	0	XXX
3199999 - Death Claims - Resisted				21,550,000	0	0	XXX
5299999 - Claims Resisted During Current Year				21,550,000	0	0	XXX
5399999 Totals				22,100,000	149,000	0	XXX

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		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		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	24,597	XXX	18,310	XXX	0	XXX	0	XXX	0	XXX	5,630	XXX	0	XXX	0	XXX	657	XXX
2. Premiums earned	25,019	XXX	18,631	XXX	0	XXX	0	XXX	102	XXX	5,630	XXX	0	XXX	0	XXX	656	XXX
3. Incurred claims	17,420	69.6	12,742	68.4	0	0.0	0	0.0	0	0.0	4,173	74.1	0	0.0	0	0.0	505	77.0
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	17,420	69.6	12,742	68.4	0	0.0	0	0.0	0	0.0	4,173	74.1	0	0.0	0	0.0	505	77.0
6. Increase in contract reserves	(15,046)	(60.1)	(4,760)	(25.5)	0	0.0	(415)	0.0	0	0.0	(9,152)	(162.6)	0	0.0	0	0.0	(719)	(109.6)
7. Commissions (a)	7,666	30.6	8,287	44.5	0	0.0	0	0.0	0	0.0	(556)	(9.9)	0	0.0	0	0.0	(65)	(9.9)
8. Other general insurance expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	7,666	30.6	8,287	44.5	0	0.0	0	0.0	0	0.0	(556)	(9.9)	0	0.0	0	0.0	(65)	(9.9)
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	14,979	59.9	2,362	12.7	0	0.0	415	0.0	102	100.0	11,165	198.3	0	0.0	0	0.0	935	142.5
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	14,979	59.9	2,362	12.7	0	0.0	415	0.0	102	100.0	11,165	198.3	0	0.0	0	0.0	935	142.5
DETAILS OF WRITE-INS																		
1101.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1102.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1103.	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $ 0 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	3,022	2,647	0	185	0	23	0	0	167
2. Advance premiums	0	0	0	0	0	0	0	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	3,022	2,647	0	185	0	23	0	0	167
5. Total premium reserves, prior year	3,444	2,968	0	287	0	23	0	0	166
6. Increase in total premium reserves	(422)	(321)	0	(102)	0	0	0	0	1
B. Contract Reserves:									
1. Additional reserves (a)	92,658	30,435	0	3,525	0	50,173	0	0	8,525
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	92,658	30,435	0	3,525	0	50,173	0	0	8,525
4. Total contract reserves, prior year	107,704	35,195	0	3,940	0	59,325	0	0	9,244
5. Increase in contract reserves	(15,046)	(4,760)	0	(415)	0	(9,152)	0	0	(719)
C. Claim Reserves and Liabilities:									
1. Total current year	45,216	3,821	0	0	0	39,608	0	0	1,787
2. Total prior year	28,975	3,821	0	0	0	25,079	0	0	75
3. Increase	16,241	0	0	0	0	14,529	0	0	1,712

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	393	4,247	0	0	0	(3,451)	0	0	(403)
1.2 On claims incurred during current year	786	8,495	0	0	0	(6,903)	0	0	(806)
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	4,522	382	0	0	0	3,961	0	0	179
2.2 On claims incurred during current year	40,694	3,439	0	0	0	35,647	0	0	1,608
3. Test:									
3.1 Line 1.1 and 2.1	4,915	4,629	0	0	0	510	0	0	(224)
3.2 Claim reserves and liabilities, December 31, prior year	28,974	3,821	0	0	0	25,079	0	0	74
3.3 Line 3.1 minus Line 3.2	(24,059)	808	0	0	0	(24,569)	0	0	(298)

PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	0	0	0	0	0	0	0	0	0
2. Premiums earned	0	0	0	0	0	0	0	0	0
3. Incurred claims	0	0	0	0	0	0	0	0	0
4. Commissions	0	0	0	0	0	0	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	240,222	18,314	0	0	0	198,720	0	0	23,188
2. Premiums earned	249,437	18,574	0	103	0	198,720	0	0	32,040
3. Incurred claims	13,658	12,741	0	0	0	800	0	0	117
4. Commissions	8,908	8,287	0	0	0	556	0	0	65

(a) Includes $ 0 premium deficiency reserve

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	0	0	31,078	31,078
2. Beginning claim reserves and liabilities	0	0	83,908	83,908
3. Ending claim reserves and liabilities	0	0	83,603	83,603
4. Claims paid	0	0	31,383	31,383
B. Assumed Reinsurance:				
5. Incurred Claims	0	0	0	0
6. Beginning claim reserves and liabilities	0	0	0	0
7. Ending claim reserves and liabilities	0	0	0	0
8. Claims paid	0	0	0	0
C. Ceded Reinsurance:				
9. Incurred Claims	0	0	13,658	13,658
10. Beginning claim reserves and liabilities	0	0	54,933	54,933
11. Ending claim reserves and liabilities	0	0	54,750	54,750
12. Claims paid	0	0	13,841	13,841
D. Net:				
13. Incurred Claims	0	0	17,420	17,420
14. Beginning claim reserves and liabilities	0	0	28,975	28,975
15. Ending claim reserves and liabilities	0	0	28,853	28,853
16. Claims paid	0	0	17,542	17,542
E. Net Incurred Claims and Containment Expenses:				
17. Incurred claims and containment expenses	0	0	17,420	17,420
18. Beginning reserves and liabilities	0	0	28,975	28,975
19. Ending reserves and liabilities	0	0	28,853	28,853
20. Paid claims and cost containment expenses	0	0	17,542	17,542

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed 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
61492	44-0188050	01/16/2003	Liberty Life Insurance Co	South Carolina	CO/I	102,768,800	779,450	349,668	1,438,372	0	821,487
89006	13-4129642	12/31/2008	Protective Life Ins Co of NY	New York	CO/I	447,573,942	10,729,473	1,259,382	23,232	0	0
0299999 - General Account, Non-Affiliates						550,342,742	11,508,923	1,609,050	1,461,604	0	821,487
0399999 - Total General Account						550,342,742	11,508,923	1,609,050	1,461,604	0	821,487
0799999 Totals						550,342,742	11,508,923	1,609,050	1,461,604	0	821,487

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
				NONE							
0399999 Totals						0	0	0	0	0	0

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
60534	59-0781901	12/31/1996	American Heritage Life Ins Co	Florida	0	10,212
80624	13-1851754	01/01/1978	American Progressive Life Ins	New York	21,257	88,225
80659	38-0397420	07/20/2001	Canada Life Assur Co - US Business of	Michigan	32,004	0
80659	38-0397420	03/01/2003	Canada Life Assur Co - US Business of	Michigan	14,000	7,500
80659	38-0397420	05/14/2004	Canada Life Assur Co - US Business of	Michigan	0	30,498
68276	48-1024691	05/17/2000	Employers Reassurance Corp	Kansas	0	18,000
97071	13-3126819	05/17/2000	Generali USA Life Reassur Co	Missouri	0	9,000
97071	13-3126819	10/02/2000	Generali USA Life Reassur Co	Missouri	0	45,000
97071	13-3126819	07/20/2001	Generali USA Life Reassur Co	Missouri	32,004	60,000
97071	13-3126819	12/08/2003	Generali USA Life Reassur Co	Missouri	20,223	0
97071	13-3126819	05/14/2004	Generali USA Life Reassur Co	Missouri	0	81,327
88340	59-2859797	02/01/2005	Hannover Life Reinsurance Co. of America	Florida	75,000	175,000
93777	38-2341728	02/01/2005	Household Life Ins Co	New Jersey	25,000	87,500
97764	06-1053475	10/01/1987	Idealife Ins Co	Connecticut	52,979	21,388
65676	35-0472300	02/15/1999	Lincoln National Life Ins Co	Indiana	50,625	243,000
65676	35-0472300	05/17/2000	Lincoln National Life Ins Co	Indiana	0	22,500
65838	01-0233346	01/01/1981	Manufacturers Life Ins Co	New Hampshire	33,740	18,537
66346	58-0828824	12/01/1983	Munich American Reassurance Co	Georgia	13,969	0
66974	36-2428931	06/15/1983	North American Co For Life & Health Ins	Illinois	295,000	760,914
92673	95-3549246	05/17/2000	Revios Reins Canada LTD	California	0	18,000
93572	43-1235868	02/15/1999	RGA Reinsurance Group	Missouri	11,250	54,000
93572	43-1235868	10/02/2000	RGA Reinsurance Group	Missouri	0	99,975
93572	43-1235868	12/20/2001	RGA Reinsurance Group	Missouri	96,400	0
93572	43-1235868	02/14/2002	RGA Reinsurance Group	Missouri	0	240,000
93572	43-1235868	07/22/2002	RGA Reinsurance Group	Missouri	0	6,750
93572	43-1235868	03/01/2003	RGA Reinsurance Group	Missouri	62,500	26,250
93572	43-1235868	05/14/2004	RGA Reinsurance Group	Missouri	0	60,995
87017	62-1003368	12/19/2001	Scor Global Life Re Ins Co of TX	Texas	72,300	0
91785	06-1323069	03/01/2003	Scottish Re Inc	Delaware	23,000	7,500
91785	06-1323069	05/14/2004	Scottish Re Inc	Delaware	0	30,498
68713	84-0499703	10/02/2000	Security Life of Denver	Colorado	137,250	266,625
68713	84-0499703	03/01/2003	Security Life of Denver	Colorado	77,000	14,250
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc	New York	6,544	99,975
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc	New York	150,000	0
82627	06-0839705	06/01/1996	Swiss Re Life & Health America, Inc	New York	114,215	20,300
82627	06-0839705	06/01/1996	Swiss Re Life & Health America, Inc	New York	114,215	6,771
82627	06-0839705	02/15/1999	Swiss Re Life & Health America, Inc	New York	0	54,000
82627	06-0839705	05/17/2000	Swiss Re Life & Health America, Inc	New York	0	13,500
82627	06-0839705	10/02/2000	Swiss Re Life & Health America, Inc	New York	173,774	1,136,738
82627	06-0839705	02/28/2001	Swiss Re Life & Health America, Inc	New York	0	400,000
82627	06-0839705	07/20/2001	Swiss Re Life & Health America, Inc	New York	32,004	60,000
82627	06-0839705	06/01/2002	Swiss Re Life & Health America, Inc	New York	245,000	367,500
82627	06-0839705	07/22/2002	Swiss Re Life & Health America, Inc	New York	0	27,000
82627	06-0839705	03/05/2003	Swiss Re Life & Health America, Inc	New York	0	630,000
70688	36-6071399	12/01/1983	Transamerica Financial Life Ins Co	New York	73,997	48,424
70688	36-6071399	01/01/1988	Transamerica Financial Life Ins Co	New York	0	25,000
70688	36-6071399	01/01/1989	Transamerica Financial Life Ins Co	New York	49,844	303,830
70688	36-6071399	05/17/2000	Transamerica Financial Life Ins Co	New York	0	9,000
70688	36-6071399	10/02/2000	Transamerica Financial Life Ins Co	New York	151,875	394,875
70688	36-6071399	03/01/2003	Transamerica Financial Life Ins Co	New York	53,500	26,250
86231	39-0989781	02/15/1999	Transamerica Life Ins Co	Iowa	70,875	189,000
86231	39-0989781	07/22/2002	Transamerica Life Ins Co	Iowa	9,000	6,750
0299999 - Life and Annuity - Non-Affiliates					2,390,343	6,322,355
0399999 - Totals - Life and Annuity					2,390,343	6,322,355
0799999 – Totals – Life, Annuity and Accident and Health					2,390,343	6,322,355

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
80624	13-1851754	01/01/1978	American Progresssive Life Ins	New York	MCO/I	9,811,660	0	0	79,899	0	0	3,784,924	0
80659	38-0397420	07/20/2001	Canada Life Assur Co - US Business of	New York	CO/I	181,202,532	2,001,520	1,866,857	315,079	0	0	0	0
80659	38-0397420	04/20/2001	Canada Life Assur Co - US Business of	Georgia	YRT/I	14,234,500	10,233	10,359	38,619	0	0	0	0
80659	38-0397420	10/01/2002	Canada Life Assur Co - US Business of	Georgia	CO/I	2,652,047	44,914	45,230	10,289	0	0	0	0
80659	38-0397420	03/01/2003	Canada Life Assur Co - US Business of	Georgia	YRT/I	776,376	297	250	1,625	0	0	0	0
80659	38-0397420	03/01/2003	Canada Life Assur Co - US Business of	Georgia	CO/I	146,714,532	2,197,147	2,027,479	279,787	0	0	0	0
80659	38-0397420	05/14/2004	Canada Life Assur Co - US Business of	Georgia	YRT/I	4,170,507	5,184	4,986	18,194	0	0	0	0
86258	13-2572994	05/01/1991	General Re Life Corp	Connecticut	YRT/I	4,623,249	24,238	52,852	37,815	0	0	0	0
86258	13-2572994	12/08/2003	General Re Life Corp	Connecticut	YRT/I	2,181,526	852	798	5,552	0	0	0	0
86258	13-2572994	12/08/2003	General Re Life Corp	Connecticut	YRT/I	395,870	124	184	2,574	0	0	0	0
86258	13-2572994	12/08/2003	General Re Life Corp	Connecticut	YRT/I	805,881	216	395	1,761	0	0	0	0
97071	13-3126819	01/01/1994	Generali USA Life Reassur Co	Missouri	CO/I	2,468,774	4,472	10,177	16,519	0	0	0	0
97071	13-3126819	06/01/1998	Generali USA Life Reassur Co	Missouri	CO/I	307,307,590	4,153,253	1,786,171	697,012	0	0	0	0
97071	13-3126819	07/20/2001	Generali USA Life Reassur Co	Missouri	CO/I	9,049,000	139,677	2,291,502	24,307	0	0	0	0
97071	13-3126819	12/15/2004	Generali USA Life Reassur Co	Missouri	CO/I	1,294,321	1,224	107,513	4,538	0	0	0	0
97071	13-3126819	01/19/2005	Generali USA Life Reassur Co	Missouri	CO/I	1,016,669	10,878	2,573	2,934	0	0	0	0
97071	13-3126819	05/17/2000	Generali USA Life Reassur Co	Missouri	YRT/I	1,328,346	414	362	1,952	0	0	0	0
97071	13-3126819	05/17/2000	Generali USA Life Reassur Co	Missouri	CO/I	73,663,573	936,826	937,215	102,906	0	0	0	0
97071	13-3126819	10/02/2000	Generali USA Life Reassur Co	Missouri	YRT/I	2,224,954	696	695	4,055	0	0	0	0
97071	13-3126819	10/02/2000	Generali USA Life Reassur Co	Missouri	CO/I	179,716,805	2,660,680	2,535,203	273,636	0	0	0	0
97071	13-3126819	10/02/2000	Generali USA Life Reassur Co	Missouri	YRT/I	90,831,444	215,839	212,945	237,399	0	0	0	0
97071	13-3126819	12/08/2003	Generali USA Life Reassur Co	Missouri	YRT/I	813,401	252	379	8,059	0	0	0	0
97071	13-3126819	12/08/2003	Generali USA Life Reassur Co	Missouri	YRT/I	1,162,193	338	587	3,243	0	0	0	0
97071	13-3126819	12/08/2003	Generali USA Life Reassur Co	Missouri	YRT/I	3,272,303	1,278	1,201	9,274	0	0	0	0
97071	13-3126819	05/14/2004	Generali USA Life Reassur Co	Missouri	YRT/I	11,121,338	13,822	13,297	47,747	0	0	0	0
68713	84-0499703	11/02/2000	ING	Colorado	CO/I	18,503,604	37,701	34,921	63,989	0	0	0	0
66346	58-0828824	11/02/2000	Munich American Reassurance Co	Georgia	CO/I	17,247,258	34,448	15,130	51,246	0	0	0	0
66346	58-0828824	07/20/2001	Munich American Reassurance Co	Georgia	CO/I	9,660,172	404,379	426,599	138,051	0	0	0	0
66346	58-0828824	12/08/2003	Munich American Reassurance Co	Georgia	YRT/I	1,084,534	336	495	6,681	0	0	0	0
66346	58-0828824	12/08/2003	Munich American Reassurance Co	Georgia	YRT/I	467,486	119	223	1,024	0	0	0	0
66346	58-0828824	12/08/2003	Munich American Reassurance Co	Georgia	YRT/I	2,181,526	852	799	5,580	0	0	0	0
88668	13-1614399	03/01/2001	Mutual of America	New York	CO/I	6,761,177	77,161	82,673	35,808	0	0	0	0
88668	13-1614399	03/02/2001	Mutual of America	New York	ACO/I	0	279,160	289,430	0	0	0	0	0
92673	95-3549246	05/17/2000	Revios Reins Canada LTD	California	YRT/I	1,859,351	666	577	3,028	0	0	0	0
92673	95-3549246	05/17/2000	Revios Reins Canada LTD	California	CO/I	99,221,467	1,167,989	1,182,028	140,400	0	0	0	0
93572	43-1235868	01/01/1970	RGA Reinsurance Group	Missouri	CO/I	29,760,000	1,194,901	1,294,101	30,863	0	0	0	0
93572	43-1235868	12/20/2001	RGA Reinsurance Group	Missouri	CO/I	4,989,200	58,399	66,192	22,722	0	0	0	0
93572	43-1235868	02/14/2002	RGA Reinsurance Group	Missouri	CO/I	60,427,500	944,269	1,080,753	60,378	0	0	0	0
93572	43-1235868	02/15/1999	RGA Reinsurance Group	Missouri	YRT/I	1,093,676	757	692	7,273	0	0	0	0
93572	43-1235868	02/15/1999	RGA Reinsurance Group	Missouri	CO/I	74,654,713	464,884	450,556	149,114	0	0	0	0
93572	43-1235868	10/02/2000	RGA Reinsurance Group	Missouri	YRT/I	1,800,266	682	705	2,757	0	0	0	0
93572	43-1235868	10/02/2000	RGA Reinsurance Group	Missouri	CO/I	191,323,809	2,887,928	2,692,303	250,150	0	0	0	0
93572	43-1235868	10/02/2000	RGA Reinsurance Group	Missouri	YRT/I	166,643,475	374,354	375,724	375,078	0	0	0	0
93572	43-1235868	04/20/2001	RGA Reinsurance Group	Missouri	YRT/I	41,560,857	24,328	24,402	82,484	0	0	0	0
93572	43-1235868	07/22/2002	RGA Reinsurance Group	Missouri	YRT/I	350,367	170	156	752	0	0	0	0
93572	43-1235868	07/22/2002	RGA Reinsurance Group	Missouri	CO/I	84,986,419	1,718,216	1,593,395	155,203	0	0	0	0
93572	43-1235868	07/22/2002	RGA Reinsurance Group	Missouri	YRT/I	64,095,045	132,656	155,030	173,202	0	0	0	0
93572	43-1235868	03/01/2003	RGA Reinsurance Group	Missouri	YRT/I	1,756,286	715	593	4,153	0	0	0	0
93572	43-1235868	03/01/2003	RGA Reinsurance Group	Missouri	CO/I	423,946,115	6,313,122	5,919,805	799,913	0	0	0	0
93572	43-1235868	12/08/2003	RGA Reinsurance Group	Missouri	YRT/I	29,918	6	6	112	0	0	0	0
93572	43-1235868	05/14/2004	RGA Reinsurance Group	Missouri	YRT/I	9,328,554	10,464	10,063	35,759	0	0	0	0
87572	23-2038295	02/01/1983	Scottish Re Inc	North Carolina	YRT/I	203,199	132	119	3,256	0	0	0	0
87572	23-2038295	02/01/1983	Scottish Re Inc	North Carolina	CO/I	116,816	14,510	16,137	2,533	0	0	0	0
87572	23-2038295	04/20/2001	Scottish Re Inc	North Carolina	YRT/I	63,214,230	46,198	46,519	157,377	0	0	0	0
87572	23-2038295	03/01/2003	Scottish Re Inc	North Carolina	YRT/I	629,026	250	206	1,393	0	0	0	0
87572	23-2038295	03/01/2003	Scottish Re Inc	North Carolina	CO/I	146,883,597	2,282,400	2,108,837	275,839	0	0	0	0
87572	23-2038295	12/08/2003	Scottish Re Inc	North Carolina	YRT/I	291,964	70	138	657	0	0	0	0
87572	23-2038295	12/08/2003	Scottish Re Inc	North Carolina	YRT/I	1,627,286	634	594	3,485	0	0	0	0
87572	23-2038295	05/14/2004	Scottish Re Inc	North Carolina	YRT/I	4,170,505	5,184	4,986	16,784	0	0	0	0
87572	23-2038295	01/19/2005	Scottish Re Inc	North Carolina	YRT/I	29,104	10	61	216	0	0	0	0

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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
							8	9		11	12		
NAIC Company Code	Federal ID Number	Effective Date	Name of Company	Location	Type of Re-insurance Ceded	Amount in Force at End of Year	Current Year	Previous Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
68713	84-0499703	10/02/2000	Security Life of Denver	Colorado	YRT/I	6,422,522	2,350	2,427	12,948	0	0	0	0
68713	84-0499703	10/02/2000	Security Life of Denver	Colorado	CO/I	820,135,296	11,977,354	11,332,212	1,255,043	0	0	0	0
68713	84-0499703	10/02/2000	Security Life of Denver	Colorado	YRT/I	168,117,505	357,099	347,388	475,601	0	0	0	0
68713	84-0499703	04/20/2001	Security Life of Denver	Colorado	YRT/I	84,031,860	77,990	76,709	212,664	0	0	0	0
68713	84-0499703	07/22/2002	Security Life of Denver	Colorado	YRT/I	2,400,193	993	947	4,878	0	0	0	0
68713	84-0499703	07/22/2002	Security Life of Denver	Colorado	CO/I	543,690,319	11,395,167	10,427,786	1,049,924	0	0	0	0
68713	84-0499703	03/01/2003	Security Life of Denver	Colorado	YRT/I	61,809,271	125,087	124,118	166,160	0	0	0	0
68713	84-0499703	03/01/2003	Security Life of Denver	Colorado	YRT/I	1,830,824	712	601	3,685	0	0	0	0
68713	84-0499703	03/01/2003	Security Life of Denver	Colorado	CO/I	456,272,148	7,716,697	7,031,583	825,748	0	0	0	0
68713	84-0499703	12/08/2003	Security Life of Denver	Colorado	YRT/I	366,765	114	123	3,441	0	0	0	0
68713	84-0499703	12/08/2003	Security Life of Denver	Colorado	YRT/I	439,215	103	204	929	0	0	0	0
68713	84-0499703	12/08/2003	Security Life of Denver	Colorado	YRT/I	1,597,369	628	589	4,947	0	0	0	0
82627	06-0839705	07/30/2003	Swiss Re Life & Health America Inc	New York	CO/I	2,350,000	73,285	5,359,114	2,823	0	0	0	0
82627	06-0839705	11/01/2003	Swiss Re Life & Health America Inc	New York	CO/I	0	0	7,838	0	0	0	0	0
82627	06-0839705	12/01/1983	Swiss Re Life & Health America Inc	New York	CO/I	13,519,704	21,247	33,239	122,315	0	0	0	0
82627	06-0839705	10/15/1985	Swiss Re Life & Health America Inc	New York	CO/I	0	1,624	1,653	7,342	0	0	0	0
82627	06-0839705	12/01/1986	Swiss Re Life & Health America Inc	New York	CO/I	13,180,850	58,617	57,891	74,274	0	0	0	0
82627	06-0839705	01/01/1987	Swiss Re Life & Health America Inc	New York	CO/I	981	5	5	17	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health America Inc	New York	CO/I	1,411,502	13,723	134,456	2,473	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health America Inc	New York	YRT/I	1,181,537	18,000	9,608	14,456	0	0	0	0
82627	06-0839705	02/01/1995	Swiss Re Life & Health America Inc	New York	YRT/I	11,070,971	69,502	284,895	117,408	0	0	0	0
82627	06-0839705	06/01/1996	Swiss Re Life & Health America Inc	New York	CO/I	47,126,131	118,838	487,177	323,976	0	0	0	0
82627	06-0839705	06/01/1998	Swiss Re Life & Health America Inc	New York	CO/I	248,899,775	4,301,567	3,490,374	488,568	0	0	0	0
82627	06-0839705	11/02/2000	Swiss Re Life & Health America Inc	New York	CO/I	26,713,573	43,019	52,929	128,949	0	0	0	0
82627	06-0839705	06/07/2002	Swiss Re Life & Health America Inc	New York	CO/I	77,500	827	92,135	(26)	0	0	0	0
82627	06-0839705	02/01/1983	Swiss Re Life & Health America Inc	New York	CO/I	224,637	14,617	16,234	4,667	0	0	0	0
82627	06-0839705	12/01/1983	Swiss Re Life & Health America Inc	New York	CO/I	600,000	12,394	23,127	683	0	0	0	0
82627	06-0839705	11/01/1986	Swiss Re Life & Health America Inc	New York	CO/I	400,000	2,674	2,903	24,846	0	0	0	0
82627	06-0839705	02/01/1989	Swiss Re Life & Health America Inc	New York	CO/I	16,717,581	16,534	72,254	214,826	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health America Inc	New York	CO/I	13,704,476	40,448	74,391	179,901	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health America Inc	New York	CO/I	1,620,058	14,086	0	3,538	0	0	0	0
82627	06-0839705	01/01/1994	Swiss Re Life & Health America Inc	New York	CO/I	10,393,000	39,766	0	30,706	0	0	0	0
82627	06-0839705	06/01/1996	Swiss Re Life & Health America Inc	New York	CO/I	41,862,040	99,508	161,245	106,649	0	0	0	0
82627	06-0839705	06/01/1998	Swiss Re Life & Health America Inc	New York	CO/I	1,184,000	7,829	6,054	178,326	0	0	0	0
82627	06-0839705	06/01/1998	Swiss Re Life & Health America Inc	New York	YRT/I	25,000	2,644	4,472	3,675	0	0	0	0
82627	06-0839705	02/15/1999	Swiss Re Life & Health America Inc	New York	YRT/I	2,962,637	4,389	3,975	40,358	0	0	0	0
82627	06-0839705	02/15/1999	Swiss Re Life & Health America Inc	New York	CO/I	71,639,713	429,160	416,371	140,851	0	0	0	0
82627	06-0839705	03/01/1999	Swiss Re Life & Health America Inc	New York	CO/I	7,709,154	9,751	10,846	36,840	0	0	0	0
82627	06-0839705	05/17/2000	Swiss Re Life & Health America Inc	New York	YRT/I	1,718,392	564	491	2,630	0	0	0	0
82627	06-0839705	05/17/2000	Swiss Re Life & Health America Inc	New York	CO/I	92,665,470	1,141,784	1,146,160	128,403	0	0	0	0
82627	06-0839705	10/02/2000	Swiss Re Life & Health America Inc	New York	YRT/I	9,585,393	3,291	3,370	18,799	0	0	0	0
82627	06-0839705	10/02/2000	Swiss Re Life & Health America Inc	New York	CO/I	1,205,339,459	17,267,972	16,244,006	1,785,681	0	0	0	0
82627	06-0839705	10/02/2000	Swiss Re Life & Health America Inc	New York	YRT/I	664,032,722	1,518,599	1,498,426	1,572,729	0	0	0	0
82627	06-0839705	04/20/2001	Swiss Re Life & Health America Inc	New York	YRT/I	127,173,575	94,999	95,712	301,372	0	0	0	0
82627	06-0839705	07/22/2002	Swiss Re Life & Health America Inc	New York	YRT/I	1,797,705	785	749	3,896	0	0	0	0
82627	06-0839705	07/22/2002	Swiss Re Life & Health America Inc	New York	CO/I	410,953,297	8,705,600	7,999,181	921,462	0	0	0	0
82627	06-0839705	07/22/2002	Swiss Re Life & Health America Inc	New York	YRT/I	232,307,963	508,869	505,189	615,983	0	0	0	0
82627	06-0839705	02/28/2001	Swiss Re Life & Health America Inc	New York	CO/I	147,962,500	3,492,000	3,878,010	252,925	0	0	0	0
82627	06-0839705	06/01/2002	Swiss Re Life & Health America Inc	New York	CO/I	295,378,600	2,528,179	2,405,448	1,329,689	0	0	0	0
82627	06-0839705	03/05/2003	Swiss Re Life & Health America Inc	New York	CO/I	152,445,000	5,257,018	220,798	132,444	0	0	0	0
70688	36-6071399	05/17/2000	Transamerica Financial Life Ins Co	New York	YRT/I	1,328,346	414	362	37,626	0	0	0	0
70688	36-6071399	05/17/2000	Transamerica Financial Life Ins Co	New York	CO/I	121,624,032	1,523,281	1,478,786	140,674	0	0	0	0
70688	36-6071399	10/02/2000	Transamerica Financial Life Ins Co	New York	YRT/I	6,140,404	1,912	1,939	9,994	0	0	0	0
70688	36-6071399	10/02/2000	Transamerica Financial Life Ins Co	New York	CO/I	747,533,519	11,059,020	10,375,236	1,045,589	0	0	0	0
70688	36-6071399	10/02/2000	Transamerica Financial Life Ins Co	New York	YRT/I	226,235,756	510,081	498,446	576,151	0	0	0	0
70688	36-6071399	07/22/2002	Transamerica Financial Life Ins Co	New York	CO/I	53,836,341	1,101,508	1,008,751	97,703	0	0	0	0
70688	36-6071399	07/22/2002	Transamerica Financial Life Ins Co	New York	YRT/I	58,941,420	151,139	147,491	164,618	0	0	0	0
70688	36-6071399	03/01/2003	Transamerica Financial Life Ins Co	New York	YRT/I	1,284,515	508	416	3,203	0	0	0	0
70688	36-6071399	03/01/2003	Transamerica Financial Life Ins Co	New York	CO/I	337,671,128	4,795,142	4,484,368	627,796	0	0	0	0
70688	36-6071399	01/01/1961	Transamerica Financial Life Ins Co	New York	YRT/I	183,319	3,496	3,831	0	0	0	0	0

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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
70688	36-6071399	04/01/1981	Transamerica Financial Life Ins Co	New York	MCO/I	13,870,000	0	115	63,578	0	0	582,128	0
70688	36-6071399	12/01/1983	Transamerica Financial Life Ins Co	New York	CO/I	20,219,247	27,968	29,792	132,712	0	0	0	0
70688	36-6071399	10/01/1985	Transamerica Financial Life Ins Co	New York	CO/I	390,000	37,402	36,532	308	0	0	0	0
70688	36-6071399	10/01/1986	Transamerica Financial Life Ins Co	New York	YRT/I	10,588,000	43,161	46,108	(1,298)	0	0	0	0
70688	36-6071399	05/01/1987	Transamerica Financial Life Ins Co	New York	CO/I	1,185,820	482	591	12,029	0	0	0	0
70688	36-6071399	01/01/1988	Transamerica Financial Life Ins Co	New York	CO/I	1,292,200	47,358	70,939	158,380	0	0	0	0
70688	36-6071399	12/01/1988	Transamerica Financial Life Ins Co	New York	CO/I	19,387,250	22,658	34,217	102,309	0	0	0	0
70688	36-6071399	01/01/1989	Transamerica Financial Life Ins Co	New York	CO/I	2,290,870	1,970	2,102	77,383	0	0	0	0
62596	31-0252460	10/01/1984	Union Fidelity Life Ins	Illinois	OTH/G	280,800	6,621	6,221	4,632	0	0	0	0
0299999 - Total Authorized General Account – Non-Affiliates						10,231,069,043	127,824,553	122,155,814	21,865,844	0	0	4,367,052	0
0399999 - Total Authorized General Account						10,231,069,043	127,824,553	122,155,814	21,865,844	0	0	4,367,052	0
60534	59-0781901	12/31/1996	American Heritage Life Ins Co	Florida	CO/I	7,524,471	1,697,370	1,717,356	94,625	0	0	0	0
68276	48-1024691	05/17/2000	Employers Reassurance Corp	Kansas	YRT/I	1,622,795	631	546	2,819	0	0	0	0
68276	48-1024691	05/17/2000	Employers Reassurance Corp	Kansas	CO/I	88,184,528	1,003,215	1,022,909	129,336	0	0	0	0
88340	59-2859797	08/01/1984	Hanover Life Reins Co of America	Florida	CO/I	95,378	25	23	802	0	0	0	0
88340	59-2859797	02/01/2005	Hanover Life Reins Co of America	Florida	CO/I	128,250,000	1,105,191	1,062,475	805,279	0	0	0	0
93777	38-2341728	02/01/2005	Household Life Ins Co	New Jersey	CO/I	64,125,000	552,596	531,237	399,517	0	0	0	0
97764	06-1053475	10/01/1987	Idealife Ins Co	Stamford, CT	CO/I	0	0	0	0	0	0	1,324,095	0
65676	35-0472300	07/16/1981	Lincoln National Life Ins Co	Indiana	YRT/I	11,258,874	28,066	27,672	(4,166)	0	0	0	0
65676	35-0472300	07/16/1981	Lincoln National Life Ins Co	Indiana	CO/I	1,278,183	48,138	55,362	290,684	0	0	0	0
65676	35-0472300	02/15/1999	Lincoln National Life Ins Co	Indiana	YRT/I	4,921,534	3,407	3,112	32,729	0	0	0	0
65676	35-0472300	02/15/1999	Lincoln National Life Ins Co	Indiana	CO/I	316,503,732	1,918,360	1,845,423	619,519	0	0	0	0
65676	35-0472300	05/17/2000	Lincoln National Life Ins Co	Indiana	YRT/I	1,996,614	811	704	3,616	0	0	0	0
65676	35-0472300	05/17/2000	Lincoln National Life Ins Co	Indiana	CO/I	118,873,673	1,302,869	1,335,398	178,457	0	0	0	0
65838	01-0233346	01/01/1981	John Hancock Life Ins Co (USA)	New Hampshire	MCO/I	8,417,146	0	0	63,510	0	0	2,815,112	0
66974	36-2428931	06/15/1983	North American Co For Life & Health Ins	Illinois	YRT/I	982,933,767	2,030,630	2,128,259	5,575,037	0	0	0	0
66974	36-2428931	09/01/2001	North American Co For Life & Health Ins	Illinois	YRT/I	2,805,211	2,976	2,716	13,181	0	0	0	0
66974	36-2428931	05/09/2003	North American Co For Life & Health Ins	Illinois	YRT/I	5,357	10	8	299	0	0	0	0
66974	36-2428931	10/24/2004	North American Co For Life & Health Ins	Illinois	CO/I	53,473,165	733,019	628,426	103,993	0	0	0	0
88099	75-1608507	12/31/1994	Optimum Re	Texas	YRT/I	428,186	3,447	8,856	3,351	0	0	0	0
70211	23-6200031	01/01/2000	Reassure America	Indiana	ACO/I	0	7,022,904	8,057,004	86,966	0	0	0	0
70211	23-6200031	01/01/2000	Reassure America	Indiana	CO/I	19,646,000	8,237,089	8,047,901	86,966	0	0	0	0
87017	62-1003368	12/19/2001	Scor Global Life Re Ins Co of Texas	Texas	CO/I	995,400	13,116	17,661	3,294	0	0	0	0
86231	39-0989781	02/15/1999	Transamerica Life Ins Co	Iowa	YRT/I	3,827,865	2,650	2,420	25,456	0	0	0	0
86231	39-0989781	02/15/1999	Transamerica Life Ins Co	Iowa	CO/I	248,763,957	1,494,647	1,435,626	483,746	0	0	0	0
0599999 - Total Unauthorized General Account – Non-Affiliates						2,065,930,836	27,201,167	27,931,094	8,999,016	0	0	4,139,207	0
0699999 - Total Unauthorized General Account						2,065,930,836	27,201,167	27,931,094	8,999,016	0	0	4,139,207	0
0799999 - Total Authorized and Unauthorized General Account						12,296,999,879	155,025,720	150,086,908	30,864,860	0	0	8,506,259	0
1599999 Totals						12,296,999,879	155,025,720	150,086,908	30,864,860	0	0	8,506,259	0

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
80624	13-1851754	04/01/1994	American Progressive Life Ins	New York	CO/I	218,097	107,918	23,575	0	0	0	0
82627	06-0839705	01/01/1986	Swiss Re Life & Health American Inc	New York	CO/G	0	102	4,651	0	0	0	0
62596	31-0252460	10/01/1984	Union Fidelity Life Ins	Illinois	CO/I	3,156	208	5,046	0	0	0	0
62596	31-0252460	10/01/1984	Union Fidelity Life Ins	Illinois	CO/G	18,314	2,066	19,540	0	0	0	0
0299999 - Total Authorized General Account – Non-Affiliates						239,567	110,294	52,812	0	0	0	0
0399999 - Total Authorized General Account						239,567	110,294	52,812	0	0	0	0
86231	39-0989781	04/01/1961	Transamerica Life Ins Co	Iowa	CO/I	655	0	109,317	0	0	0	0
0599999 - Total Unauthorized General Account – Non-Affiliates						655	0	109,317	0	0	0	0
0699999 - Total Unauthorized General Account						655	0	109,317	0	0	0	0
0799999 - Total Authorized and Unauthorized General Account						240,222	110,294	162,129	0	0	0	0
1599999 Totals						240,222	110,294	162,129	0	0	0	0

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
60534	59-0781901	12/31/1996	American Hertitage Life Ins Co	1,697,370	0	0	1,697,370	0	0	0	0	0	0
68276	48-1024691	05/17/2000	Employers Reassurance	1,003,846	18,000	3,242	1,025,088	0	0	0	0	12,512	12,512
86258	13-2572994	12/08/2003	General Re Life Corp	25,430	0	0	25,430	0	0	0	5,126	0	5,126
97071	13-3126819	01/01/1994	Generali USA Life Reassur Co	8,139,649	247,554	16,784	8,403,987	0	0	0	8,190,049	0	8,190,049
88340	59-2859797	08/01/1984	Hannover Life Reassur Co of Amer	1,105,217	250,000	3,021	1,358,238	0	0	0	2,017,443	9,231	1,358,238
93777	38-2341728	02/01/2005	Household Life Ins Co	552,595	112,500	1,426	666,521	2,361,948	0	0	0	4,580	666,521
97764	06-1053475	10/01/1987	Idealife Ins Co	0	74,367	0	74,367	0	0	0	0	95,580	74,367
65838	01-0233346	10/01/1981	John Hancock Life Ins Co (USA)	0	52,276	13	52,289	0	0	0	0	204,509	52,289
65676	35-0472300	07/16/1981	Lincoln National Life Ins Co	14,578,849	1,958,625	31,692	16,569,166	0	19,511,177	0	0	201,792	16,569,166
66346	58-0828824	11/02/2000	Munich American Reassur Co	440,135	13,969	2,806	456,910	0	0	0	584,558	0	456,910
66974	36-2428931	06/15/1983	North Amer Co For Life & Health Ins	2,766,636	1,055,914	16,193	3,838,743	0	0	6,238,224	0	534,317	3,838,743
88099	75-1608507	12/31/1994	Optimum Re Ins Co	3,447	0	0	3,447	0	0	0	0	0	0
70211	23-6200031	01/01/2000	Reassure America Life Ins Co	15,259,993	175,580	0	15,435,573	0	30,940,547	0	0	0	15,435,573
87017	62-1003368	05/17/2000	Scor Global Life Re Ins Co of TX	1,181,771	90,300	3,086	1,275,157	0	0	0	1,174,639	0	1,174,639
86231	39-0989781	02/15/1999	Transamerica Life Ins Co	1,506,601	0	9,420	1,516,021	2,500,000	0	0	0	71,457	1,516,021
0299999 - General Account Life and Annuity - Non-Affiliates				48,261,539	4,049,085	87,683	52,398,307	4,861,948	50,451,724	6,238,224	11,971,815	1,133,978	49,350,154
0399999 - General Account Totals - Life and Annuity				48,261,539	4,049,085	87,683	52,398,307	4,861,948	50,451,724	6,238,224	11,971,815	1,133,978	49,350,154
0799999 - Total - General Account				48,261,539	4,049,085	87,683	52,398,307	4,861,948	50,451,724	6,238,224	11,971,815	1,133,978	49,350,154
1199999 Total				48,261,539	4,049,085	87,683	52,398,307	4,861,948	50,451,724	6,238,224	11,971,815	1,133,978	49,350,154

SCHEDULE S - PART 5

Five Year Exhibit of Reinsurance Ceded Business (000 Omitted)

	1 2009	2 2008	3 2007	4 2006	5 2005
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	31,105	32,093	36,230	42,340	52,732
2. Commissions and reinsurance expense allowances	4,417	4,903	4,492	5,759	9,317
3. Contract claims	29,477	27,881	9,379	27,939	27,852
4. Surrender benefits and withdrawals for life contracts	0	0	73	63	0
5. Dividends to policyholders	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded	(1,075)	(288)	(517)	(424)	(342)
7. Increase in aggregate reserve for life and accident and health contracts	0	0	13	12	1,250
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	2,533	1	886	970	455
9. Aggregate reserves for life and accident and health contracts	155,298	150,388	148,031	132,986	120,128
10. Liability for deposit-type contracts	0	0	0	0	0
11. Contract claims unpaid	7,480	3,109	7,723	31,064	26,589
12. Amounts recoverable on reinsurance	2,246	(730)	1,281	2,608	648
13. Experience rating refunds due or unpaid	0	0	0	0	72
14. Policyholders' dividends (not included in Line 10)	0	0	0	0	0
15. Commissions and reinsurance expense allowances unpaid	0	0	0	0	2
16. Unauthorized reinsurance offset	3,048	2,225	1,230	18,773	73
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
17. Funds deposited by and withheld from (F)	6,238	6,949	6,541	5,522	10,970
18. Letters of credit (L)	4,862	4,900	4,400	1,746	1,000
19. Trust agreements (T)	50,452	56,401	48,287	29,787	26,945
20. Other (O)	11,972	9,471	3,681	24,455	0

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)	1,157,607,330	0	1,157,607,330
2. Reinsurance (Line 14)	3,423,566	(3,423,566)	0
3. Premiums and considerations (Line 13)	1,648,799	2,533,303	4,182,102
4. Net credit for ceded reinsurance	XXX	150,988,650	150,988,650
5. All other admitted assets (balance)	19,239,769	0	19,239,769
6. Total assets excluding Separate Accounts (Line 24)	1,181,919,464	150,098,387	1,332,017,851
7. Separate Account assets (Line 25)	576,078	0	576,078
8. Total assets (Line 26)	1,182,495,542	150,098,387	1,332,593,929
LIABILITIES, CAPITAL AND SURPLUS (PAGE 3)			
9. Contract reserves (Lines 1 and 2)	1,027,112,859	151,904,719	1,179,017,578
10. Liability for deposit-type contracts (Line 3)	12,018,428	0	12,018,428
11. Claim reserves (Line 4)	12,855,494	7,480,045	20,335,539
12. Policyholder dividends/reserves (Lines 5 through 7)	0	0	0
13. Premium & annuity considerations received in advance (Line 8)	330,447	0	330,447
14. Other contract liabilities (Line 9)	2,558,351	0	2,558,351
15. Reinsurance in unauthorized companies (Line 24.2)	3,048,153	(3,048,153)	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3)	6,238,224	(6,238,224)	0
17. All other liabilities (balance)	22,499,291	0	22,499,291
18. Total liabilities excluding Separate Accounts (Line 26)	1,086,661,247	150,098,387	1,236,759,634
19. Separate Account liabilities (Line 27)	576,078	0	576,078
20. Total liabilities (Line 28)	1,087,237,325	150,098,387	1,237,335,712
21. Capital & surplus (Line 38)	95,258,224	XXX	95,258,224
22. Total liabilities, capital & surplus (Line 39)	1,182,495,549	150,098,387	1,332,593,936
NET CREDIT FOR CEDED REINSURANCE			
23. Contract reserves	151,904,719		
24. Claim reserves	7,480,045		
25. Policyholder dividends/reserves	0		
26. Premium and annuity considerations received in advance	0		
27. Liability for deposit-type contracts	0		
28. Other contract liabilities	0		
29. Reinsurance ceded assets	3,423,566		
30. Other ceded reinsurance recoverables	0		
31. Total ceded reinsurance recoverables	162,808,330		
32. Premiums and considerations	2,533,303		
33. Reinsurance in unauthorized companies	3,048,153		
34. Funds held under reinsurance treaties with unauthorized reinsurers	6,238,224		
35. Other ceded reinsurance payables/offsets	0		
36. Total ceded reinsurance payable/offsets	11,819,680		
37. Total net credit for ceded reinsurance	150,988,650		

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		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	L	149,176	0	20	0	149,196	0
2. Alaska AK	L	44,380	0	0	0	44,380	0
3. Arizona AZ	L	348,204	22,892	868	0	371,965	0
4. Arkansas AR	L	57,375	0	63	0	57,437	0
5. California CA	L	806,466	5,800	26,411	100	838,777	0
6. Colorado CO	L	196,178	0	394	0	196,571	0
7. Connecticut CT	L	798,571	204,775	120	0	1,003,467	0
8. Delaware DE	L	83,110	0	325	0	83,435	0
9. District of Columbia DC	L	37,146	0	638	0	37,783	0
10. Florida FL	L	3,464,102	92,349	6,945	0	3,563,396	0
11. Georgia GA	L	465,879	2,802	1,711	0	470,391	0
12. Hawaii HI	L	31,380	0	0	0	31,380	0
13. Idaho ID	L	24,306	0	121	0	24,427	0
14. Illinois IL	L	310,946	2,650	3,456	60	317,112	0
15. Indiana IN	L	134,797	115	1,732	0	136,644	0
16. Iowa IA	L	26,218	860	129	0	27,207	0
17. Kansas KS	L	60,813	0	16	0	60,829	0
18. Kentucky KY	L	247,175	14,455	64	0	261,694	0
19. Louisiana LA	L	77,249	117,044	2,296	0	196,590	0
20. Maine ME	L	55,578	0	733	0	56,311	0
21. Maryland MD	L	440,920	1,115	440	0	442,475	0
22. Massachusetts MA	L	495,282	24,067	631	0	519,980	0
23. Michigan MI	L	207,087	550	319	0	207,956	0
24. Minnesota MN	L	202,562	1,000	146	0	203,708	0
25. Mississippi MS	L	83,323	0	79	0	83,402	0
26. Missouri MO	L	138,383	0	785	0	139,168	0
27. Montana MT	L	8,816	0	87	0	8,902	0
28. Nebraska NE	L	34,145	0	328	0	34,474	0
29. Nevada NV	L	164,330	2,552	1,404	0	168,286	0
30. New Hampshire NH	L	107,607	0	220	0	107,827	0
31. New Jersey NJ	L	2,659,478	239,492	277	0	2,899,248	0
32. New Mexico NM	L	68,670	0	121	0	68,791	0
33. New York NY	L	53,923,986	7,636,357	217,133	0	61,777,476	0
34. North Carolina NC	L	1,121,841	1,380	12,449	0	1,135,669	0
35. North Dakota ND	L	11,805	0	180	0	11,985	0
36. Ohio OH	L	510,872	38,363	10,570	0	559,805	0
37. Oklahoma OK	L	54,255	0	950	0	55,206	0
38. Oregon OR	L	55,722	1,500	0	0	57,222	0
39. Pennsylvania PA	L	2,991,138	27,525	1,819	0	3,020,483	0
40. Rhode Island RI	L	61,312	50	10	0	61,372	0
41. South Carolina SC	L	377,250	2,419	590	0	380,259	0
42. South Dakota SD	L	17,519	0	0	0	17,519	0
43. Tennessee TN	L	161,323	50	323	0	161,696	0
44. Texas TX	L	761,006	644	1,800	0	763,451	0
45. Utah UT	L	47,295	0	4	0	47,299	0
46. Vermont VT	L	70,026	783	135	0	70,944	0
47. Virginia VA	L	462,904	2,234	424	0	465,562	0
48. Washington WA	L	274,843	150	643	0	275,636	0
49. West Virginia WV	L	59,146	1,950	0	0	61,096	0
50. Wisconsin WI	L	95,797	0	260	0	96,057	0
51. Wyoming WY	L	4,900	0	61	0	4,961	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	9,671	0	0	0	9,671	0
55. US Virgin Islands VI	L	19,617	0	0	0	19,617	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CN	N	9,596	0	0	0	9,596	0
58. Aggregate Other Alien OT	XXX	103,593	50	0	0	103,643	0
59. Subtotal	(a) 52	73,235,071	8,445,973	298,231	160	81,979,435	0
90. Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	538,443	360	0	0	538,803	0
94. Aggregate of other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	73,773,514	8,446,333	298,231	160	82,518,238	0
96. Plus Reinsurance Assumed	XXX	0	0	0	0	0	0
97. Totals (All Business)	XXX	73,773,514	8,446,333	298,231	160	82,518,238	0
98. Less Reinsurance Ceded	XXX	28,259,188	181	252,112	0	28,511,481	0
99. Totals (All Business) less Reinsurance Ceded	XXX	45,514,326	8,446,152	(b) 46,119	160	54,006,757	0
DETAILS OF WRITE-INS							
5801. Alien(01)	XXX	103,593	50	0	0	103,643	0
5802.	XXX	0	0	0	0	0	0
5803.	XXX	0	0	0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	103,593	50	0	0	103,643	0
9401.	XXX	0	0	0	0	0	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

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

Individual, ordinary, annuity and accident and health premiums are allocated to the residence of the insured at the time the premium is paid.

(a) Insert the number of L 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

States, Etc.	Direct Business Only					
	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	149,176	0	0	0	0	149,176
2. Alaska AK	44,380	0	0	0	0	44,380
3. Arizona AZ	348,204	22,892	0	0	0	371,096
4. Arkansas AR	57,375	0	0	0	0	57,375
5. California CA	806,466	5,800	0	0	0	812,266
6. Colorado CO	196,178	0	0	0	0	196,178
7. Connecticut CT	798,571	204,775	0	0	0	1,003,346
8. Delaware DE	83,110	0	0	0	0	83,110
9. District of Columbia DC	37,146	0	0	0	0	37,146
10. Florida FL	3,464,102	92,349	0	0	0	3,556,451
11. Georgia GA	465,879	2,802	0	0	0	468,681
12. Hawaii HI	31,380	0	0	0	0	31,380
13. Idaho ID	24,306	0	0	0	0	24,306
14. Illinois IL	310,946	2,650	0	0	0	313,596
15. Indiana IN	134,797	115	0	0	0	134,912
16. Iowa IA	26,218	860	0	0	0	27,078
17. Kansas KS	60,813	0	0	0	0	60,813
18. Kentucky KY	247,175	14,455	0	0	0	261,630
19. Louisiana LA	77,249	117,044	0	0	0	194,293
20. Maine ME	55,578	0	0	0	0	55,578
21. Maryland MD	440,920	1,115	0	0	0	442,035
22. Massachusetts MA	495,282	24,067	0	0	0	519,349
23. Michigan MI	207,087	550	0	0	0	207,637
24. Minnesota MN	202,562	1,000	0	0	0	203,562
25. Mississippi MS	83,323	0	0	0	0	83,323
26. Missouri MO	138,383	0	0	0	0	138,383
27. Montana MT	8,816	0	0	0	0	8,816
28. Nebraska NE	34,145	0	0	0	0	34,145
29. Nevada NV	164,330	2,552	0	0	0	166,882
30. New Hampshire NH	107,607	0	0	0	0	107,607
31. New Jersey NJ	2,659,478	239,492	0	0	0	2,898,970
32. New Mexico NM	68,670	0	0	0	0	68,670
33. New York NY	53,923,986	7,636,357	0	0	0	61,560,343
34. North Carolina NC	1,121,841	1,380	0	0	0	1,123,221
35. North Dakota ND	11,805	0	0	0	0	11,805
36. Ohio OH	510,872	38,363	0	0	0	549,235
37. Oklahoma OK	54,255	0	0	0	0	54,255
38. Oregon OR	55,722	1,500	0	0	0	57,222
39. Pennsylvania PA	2,991,138	27,525	0	0	0	3,018,663
40. Rhode Island RI	61,312	50	0	0	0	61,362
41. South Carolina SC	377,250	2,419	0	0	0	379,669
42. South Dakota SD	17,519	0	0	0	0	17,519
43. Tennessee TN	161,323	50	0	0	0	161,373
44. Texas TX	761,006	644	0	0	0	761,650
45. Utah UT	47,295	0	0	0	0	47,295
46. Vermont VT	70,026	783	0	0	0	70,809
47. Virginia VA	462,904	2,234	0	0	0	465,138
48. Washington WA	274,843	150	0	0	0	274,993
49. West Virginia WV	59,146	1,950	0	0	0	61,096
50. Wisconsin WI	95,797	0	0	0	0	95,797
51. Wyoming WY	4,900	0	0	0	0	4,900
52. American Samoa AS	0	0	0	0	0	0
53. Guam GU	0	0	0	0	0	0
54. Puerto Rico PR	9,671	0	0	0	0	9,671
55. U.S. Virgin Islands VI	19,617	0	0	0	0	19,617
56. Northern Mariana Islands MP	0	0	0	0	0	0
57. Canada CN	9,596	0	0	0	0	9,596
58. Aggregate Other Alien OT	103,593	50	0	0	0	103,643
59. Totals	73,235,071	8,445,973	0	0	0	81,681,044

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

PART 1 - ORGANIZATIONAL CHART

	FEIN	NAIC	STATE
Wilton Re Holdings Limited	98-0473388		
--Wilton Reinsurance Bermuda Limited	98-0473393	AA-3190878	
--Wilton Re U.S. Holdings, Inc.	32-0132101		
----Wilton Re Services, Inc.	32-0132104		
----Wilton Reassurance Company	41-1760577	66133	MN
------- Texas Life Insurance Company	74-0940890	69396	TX
-------Wilton Reassurance Life Company of New York	94-1516991	60704	NY
-------Redding Re Holdings, LLC	43-2090153		
---------Redding Reassurance Company	43-2090144		SC

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)
00000	98-0473388	Wilton Re Holding Limited	0	(414,680,666)	0	0	(735,420)	0		0	(415,416,086)	0
00000	AA-3190878	Wilton Reinsurance Bermuda Limited	0	308,666,666	0	0	(959,092)	207,995,023		0	515,702,597	(714,937,500)
00000	32-0132101	Wilton Re U.S. Holdings Inc.	3,664,616	(8,356,972)	0	0	(112,444)	0		0	(4,804,800)	0
00000	32-0132104	Wilton Re Services, Inc.	0	0	0	0	20,171,227	0		0	20,171,227	0
66133	41-1760577	Wilton Reassurance Company	108,438,316	5,657,305	(19,561,957)	0	(14,974,302)	(298,373,988)		0	(218,814,626)	709,705,609
69396	74-0940890	Texas Life Insurance Company	0	99,813,667	0	0	0	43,247,902		0	143,061,569	5,231,891
60704	94-1516991	Wilton Reassurance Life Co. of New York	0	0	0	0	(3,389,969)	7,094,074		0	3,704,105	0
00000	43-2090153	Reddomg Re Holdings, LLC	237,080,933	8,900,000	0	0	0	0		0	245,980,933	0
00000	43-2090144	Redding Reassurance Company	(345,519,249)	0	19,561,957	0	0	40,036,989		0	(285,920,303)	0
00000	73-1332754	Financial Services Reinsurance LTD	(2,331,476)	0	0	0	0	0		0	(2,331,476)	0
00000	75-2408690	US Managers Life Insurance Company LTD	(1,333,140)	0	0	0	0	0		0	(1,333,140)	0
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

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

	Responses
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
10 Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC 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

11. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
13. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
14. 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
15. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed by March 1?	YES
16. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Will the Workers' Compensation Carve-Out Supplement be filed by March 1? ..... NO .....

28. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES .....

29. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO .....

APRIL FILING

30. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... NO .....

31. Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1? ..... YES .....

32. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? ..... NO .....

33. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... YES .....

EXPLANATIONS:

11.Business not written

12.Business not written

13.Business not written

14.Business not written

17.Business not written

18.Business not written

19.Business not written

20.Business not written

21.Business not written

22.Business not written

23.Business not written

25.Business not written

26.Business not written

27.Business not written

29.Business not written

30.Business not written

32.Business not written

BAR CODE:

11. 6 0 7 0 4 2 0 0 9 4 2 0 0 0 0 0 0

12. 6 0 7 0 4 2 0 0 9 3 6 0 5 9 0 0 0

13. 6 0 7 0 4 2 0 0 9 4 9 0 0 0 0 0 0

14. 6 0 7 0 4 2 0 0 9 3 7 1 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

17.

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32.

OVERFLOW PAGE FOR WRITE-INS

L003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB - Liabilities

	1 Current Year	2 Prior Year
2504. Modco Payable	617,324	163,110
2505. Contingency reserve	0	125,000
2506. Due to affiliates of former parent	0	4,374
2507. Accounts payable	3,155	1,510
2597. Summary of remaining write-ins for Line 25 from Page 3	620,479	293,994

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement	
	1 Amount	2 Percentage	3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	9,620,172	0.831	9,620,172	0.831
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies	1,985,993	0.172	1,985,993	0.172
1.22 Issued by U.S. government sponsored agencies	140,479,794	12.134	140,479,794	12.135
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	2,479,293	0.214	2,479,293	0.214
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations	2,850,000	0.246	2,850,000	0.246
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	4,051,679	0.350	4,051,679	0.350
1.43 Revenue and assessment obligations	50,887,665	4.395	50,887,665	4.396
1.44 Industrial development and similar obligations	0	0.000	0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA	3,450,515	0.298	3,450,515	0.298
1.512 Issued or guaranteed by FNMA and FHLMC	8,230,412	0.711	8,230,412	0.711
1.513 All other	0	0.000	0	0.000
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	212,933,170	18.392	212,933,170	18.394
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	0	0.000	0	0.000
1.523 All other	124,257,807	10.733	124,247,843	10.733
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	411,006,643	35.500	411,003,720	35.505
2.2 Unaffiliated non-U.S. securities (including Canada)	79,445,095	6.862	79,445,073	6.863
2.3 Affiliated securities	0	0.000	0	0.000
3. Equity interests:				
3.1 Investments in mutual funds	0	0.000	0	0.000
3.2 Preferred stocks:				
3.21 Affiliated	0	0.000	0	0.000
3.22 Unaffiliated	16,227,975	1.402	16,126,475	1.393
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated	0	0.000	0	0.000
3.32 Unaffiliated	0	0.000	0	0.000
3.4 Other equity securities:				
3.41 Affiliated	0	0.000	0	0.000
3.42 Unaffiliated	0	0.000	0	0.000
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated	0	0.000	0	0.000
3.52 Unaffiliated	0	0.000	0	0.000
4. Mortgage loans:				
4.1 Construction and land development	0	0.000	0	0.000
4.2 Agricultural	0	0.000	0	0.000
4.3 Single family residential properties	0	0.000	0	0.000
4.4 Multifamily residential properties	0	0.000	0	0.000
4.5 Commercial loans	0	0.000	0	0.000
4.6 Mezzanine real estate loans	0	0.000	0	0.000
5. Real estate investments:				
5.1 Property occupied by the company	0	0.000	0	0.000
5.2 Property held for the production of income (including $ 0 of property acquired in satisfaction of debt)	0	0.000	0	0.000
5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)	0	0.000	0	0.000
6. Contract loans	31,786,620	2.746	31,755,863	2.743
7. Receivables for securities	301,291	0.026	89,426	0.008
8. Cash, cash equivalents and short-term investments	55,223,707	4.770	55,223,707	4.771
9. Other invested assets	2,531,600	0.219	2,746,532	0.237
10. Total invested assets	1,157,749,431	100.000	1,157,607,332	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	0	
	8.2 Totals, Part 3, Column 9	0	0
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		0
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		0

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,989,599
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(176,723)	
	5.2 Totals, Part 3, Column 9	(15,218)	(191,940)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		51,027
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,746,632
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		2,746,632

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book /adjusted carrying value, December 31 of prior year		1,097,919,415
2.	Cost of bonds and stocks acquired, Part 3, Column 7		129,527,328
3.	Accrual of discount		6,924,979
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	5,306	
	4.2 Part 2, Section 1, Column 15	73,642	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4, Column 11	0	78,948
5.	Total gain (loss) on disposals, Part 4, Column 19		(9,626,685)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		140,678,405
7.	Deduct amortization of premium		1,295,230
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Part 1, Column 14	8,196,712	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	6,861,938	15,058,650
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,067,791,706
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		1,067,791,706

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	154,945,215	160,260,410	136,977,323	179,508,791
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	1,382,763	1,489,686	1,394,117	1,390,000
by governments)	4. Totals	156,327,978	161,750,096	138,371,440	180,898,791
U. S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,850,000	2,783,580	2,850,000	2,850,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,051,679	3,987,104	4,037,784	5,930,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	272,642,506	276,242,276	270,059,465	297,131,557
Industrial and Miscellaneous and Credit Tenant	8. United States	535,251,463	517,133,681	533,603,674	559,456,575
Loans and Hybird Securities (unaffiliated)	9. Canada	21,034,225	21,720,903	21,016,079	20,925,000
	10. Other Countries	59,507,378	56,631,059	59,610,497	64,035,903
	11. Totals	615,793,067	595,485,642	614,230,250	644,417,478
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. **Total Bonds**	1,051,665,231	1,040,248,698	1,029,548,938	1,131,227,825
PREFERRED STOCKS	14. United States	12,113,100	12,136,205	12,214,600	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	4,013,375	3,556,875	4,013,375	
	17. Totals	16,126,475	15,693,080	16,227,975	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. **Total Preferred Stocks**	16,126,475	15,693,080	16,227,975	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. **Total Common Stocks**	0	0	0	
	26. **Total Stocks**	16,126,475	15,693,080	16,227,975	
	27. **Total Bonds and Stocks**	1,067,791,706	1,055,941,778	1,045,776,913	

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											
1.1 Class 1	6,097,285	45,099,679	27,330,219	70,890,346	10,623,369	160,040,898	14.7	158,637,045	14.5	160,040,898	0
1.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
1.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
1.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
1.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	6,097,285	45,099,679	27,330,219	70,890,346	10,623,369	160,040,898	14.7	158,637,045	14.5	160,040,898	0
2. All Other Governments											
2.1 Class 1	0	201,307	594,597	586,858	0	1,382,763	0.1	202,457	0.0	795,905	586,858
2.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
2.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
2.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	201,307	594,597	586,858	0	1,382,763	0.1	202,457	0.0	795,905	586,858
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1	0	0	0	0	2,850,000	2,850,000	0.3	0	0.0	2,850,000	0
3.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
3.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
3.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	2,850,000	2,850,000	0.3	0	0.0	2,850,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Class 1	500,000	0	358,093	1,278,292	1,915,294	4,051,679	0.4	1,432,522	0.1	4,051,679	0
4.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
4.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
4.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	500,000	0	358,093	1,278,292	1,915,294	4,051,679	0.4	1,432,522	0.1	4,051,679	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Class 1	9,190,553	55,196,221	98,657,454	71,778,673	34,047,739	268,870,641	24.7	256,433,947	23.4	265,818,434	3,052,207
5.2 Class 2	54,545	875,455	70,000	1,735,000	1,036,865	3,771,865	0.3	3,208,077	0.3	1,735,000	2,036,865
5.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
5.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
5.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	9,245,099	56,071,676	98,727,454	73,513,673	35,084,605	272,642,506	25.0	259,642,023	23.7	267,553,434	5,089,072

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. Industrial and Miscellaneous (unaffiliated)											
6.1 Class 1	53,362,830	66,619,947	112,122,147	37,747,691	81,824,846	351,677,461	32.3	387,894,924	35.4	274,125,069	77,552,392
6.2 Class 2	1,854,571	36,309,243	45,523,025	24,368,513	80,145,217	188,200,569	17.3	153,280,599	14.0	139,498,818	48,701,751
6.3 Class 3	468,985	4,357,226	2,663,640	3,712,543	1,213,374	12,415,769	1.1	10,141,874	0.9	2,152,304	10,263,465
6.4 Class 4	0	0	373,086	2,971,406	0	3,344,491	0.3	2,785,119	0.3	1,457,882	1,886,609
6.5 Class 5	63,323	3,426,359	9,091	10,161	8,140	3,517,075	0.3	1,375,072	0.1	277,035	3,240,039
6.6 Class 6	0	0	0	0	600,810	600,810	0.1	1,097,114	0.1	600,810	0
6.7 Totals	55,749,709	110,712,775	160,690,990	68,810,314	163,792,387	559,756,174	51.3	556,574,702	50.8	418,111,919	141,644,256
7. Credit Tenant Loans											
7.1 Class 1	540,624	2,619,564	3,203,181	0	0	6,363,368	0.6	8,359,354	0.8	0	6,363,368
7.2 Class 2	1,236,641	5,349,168	6,557,068	2,322,022	0	15,464,899	1.4	14,671,444	1.3	0	15,464,899
7.3 Class 3	289,250	1,412,362	771,237	0	0	2,472,849	0.2	7,081,419	0.6	0	2,472,849
7.4 Class 4	278,179	1,362,922	1,998,127	0	0	3,639,228	0.3	0	0.0	0	3,639,228
7.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	2,344,694	10,744,016	12,529,613	2,322,022	0	27,940,344	2.6	30,112,217	2.7	0	27,940,344
8. Hybird Securities											
8.1 Class 1	0	3,350,000	3,561,058	0	19,823,794	26,734,852	2.5	20,256,151	1.8	21,094,817	5,640,035
8.2 Class 2	0	0	0	0	26,261,577	26,261,577	2.4	62,180,116	5.7	15,261,577	11,000,000
8.3 Class 3	1,540,771	0	0	0	2,994,819	4,535,590	0.4	6,994,770	0.6	4,535,590	0
8.4 Class 4	0	0	0	0	1,504,106	1,504,106	0.1	0	0.0	0	1,504,106
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	2,637,500	0	40	2,637,540	0.2	0	0.0	2,637,540	0
8.7 Totals	1,540,771	3,350,000	6,198,558	0	50,584,335	61,673,665	5.7	89,431,037	8.2	43,529,524	18,144,141
9. Parent, Subsidiaries and Affiliates											
9.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
9.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
9.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
9.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
9.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
9.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
9.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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	(d) 69,691,292	173,086,718	245,826,749	182,281,859	151,085,043	821,971,661	75.4	XXX	XXX	728,776,802	93,194,859
10.2 Class 2	(d) 3,145,758	42,533,866	52,150,093	28,425,535	107,443,659	233,698,910	21.4	XXX	XXX	156,495,395	77,203,516
10.3 Class 3	(d) 2,299,006	5,769,589	3,434,878	3,712,543	4,208,193	19,424,208	1.8	XXX	XXX	6,687,894	12,736,314
10.4 Class 4	(d) 278,179	1,362,922	2,371,213	2,971,406	1,504,106	8,487,825	0.8	XXX	XXX	1,457,882	7,029,943
10.5 Class 5	(d) 63,323	3,426,359	9,091	10,161	8,140	(c) 3,517,075	0.3	XXX	XXX	277,035	3,240,039
10.6 Class 6	(d) 0	0	2,637,500	0	600,850	(c) 3,238,350	0.3	XXX	XXX	3,238,350	0
10.7 Totals	75,477,558	226,179,453	306,429,524	217,401,504	264,849,990	(b) 1,090,338,029	100.0	XXX	XXX	896,933,358	193,404,671
10.8 Line 10.7 as a % of Col. 6	7.0	21.0	28.0	20.0	24.0	100.0	XXX	XXX	XXX	82.0	18.0
11. Total Bonds Prior Year											
11.1 Class 1	38,224,429	143,458,814	247,328,818	257,596,710	146,607,629	XXX	XXX	833,216,401	76.0	728,997,558	104,218,843
11.2 Class 2	3,353,873	33,622,727	70,426,019	16,083,674	109,853,942	XXX	XXX	233,340,234	21.3	164,907,185	68,433,049
11.3 Class 3	501,193	4,945,311	6,489,953	4,094,579	8,187,027	XXX	XXX	24,218,063	2.2	7,187,027	17,031,037
11.4 Class 4	471,894	2,042,399	266,566	4,122	139	XXX	XXX	2,785,119	0.3	2,785,119	0
11.5 Class 5	172,482	493,108	282,034	427,448	0	XXX	XXX	(c) 1,375,072	0.1	1,375,072	0
11.6 Class 6	10,413	485,878	0	0	600,824	XXX	XXX	(c) 1,097,114	0.1	611,236	485,878
11.7 Totals	42,734,284	185,048,237	324,793,390	278,206,533	265,249,559	XXX	XXX	(b) 1,096,032,003	100.0	905,863,197	190,168,807
11.8 Line 11.7 as a % of Col. 8	4.0	17.0	30.0	25.0	24.0	XXX	XXX	100.0	XXX	83.0	17.0
12. Total Publicly Traded Bonds											
12.1 Class 1	58,792,343	154,899,766	223,339,926	166,736,384	125,008,382	728,776,802	66.8	728,997,558	66.5	728,776,802	XXX
12.2 Class 2	105,543	25,057,588	34,937,301	8,911,149	87,483,814	156,495,395	14.4	164,907,185	15.0	156,495,395	XXX
12.3 Class 3	1,540,771	456,320	304,766	177,844	4,208,193	6,687,894	0.6	7,187,027	0.7	6,687,894	XXX
12.4 Class 4	0	0	0	1,457,882	0	1,457,882	0.1	2,785,119	0.3	1,457,882	XXX
12.5 Class 5	63,323	186,320	9,091	10,161	8,140	277,035	0.0	1,375,072	0.1	277,035	XXX
12.6 Class 6	0	0	2,637,500	0	600,850	3,238,350	0.3	611,236	0.1	3,238,350	XXX
12.7 Totals	60,501,981	180,599,994	261,228,585	177,293,420	217,309,379	896,933,358	82.3	905,863,197	82.6	896,933,358	XXX
12.8 Line 12.7 as a % of Col. 6	7.0	20.0	29.0	20.0	24.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.0	17.0	24.0	16.0	20.0	82.0	XXX	XXX	XXX	82.0	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	10,898,948	18,186,952	22,486,823	15,545,475	26,076,661	93,194,859	8.5	104,218,843	9.5	XXX	93,194,859
13.2 Class 2	3,040,215	17,476,278	17,212,793	19,514,386	19,959,845	77,203,516	7.1	68,433,049	6.2	XXX	77,203,516
13.3 Class 3	758,235	5,313,268	3,130,112	3,534,699	0	12,736,314	1.2	17,031,037	1.6	XXX	12,736,314
13.4 Class 4	278,179	1,362,922	2,371,213	1,513,524	1,504,106	7,029,943	0.6	0	0.0	XXX	7,029,943
13.5 Class 5	0	3,240,039	0	0	0	3,240,039	0.3	0	0.0	XXX	3,240,039
13.6 Class 6	0	0	0	0	0	0	0.0	485,878	0.0	XXX	0
13.7 Totals	14,975,577	45,579,459	45,200,940	40,108,084	47,540,611	193,404,671	17.7	190,168,807	17.4	XXX	193,404,671
13.8 Line 13.7 as a % of Col. 6	8.0	24.0	23.0	21.0	25.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	1.0	4.0	4.0	4.0	4.0	18.0	XXX	XXX	XXX	XXX	18.0

(a) Includes $ 0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year, $ 0 prior year of bonds with Z designations and $ 0 , current year, $ 0 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 $ 0 current year, $ 0 prior year of bonds with 5* designations and $ 0 , current year, $ 0 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.

(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0 .

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											
1.1 Issuer Obligations	5,149,446	43,420,365	26,716,556	70,682,377	10,621,639	156,590,383	14.4	153,852,395	14.0	156,590,383	0
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	947,840	1,679,314	613,662	207,969	1,730	3,450,515	0.3	4,784,650	0.4	3,450,515	0
1.7 Totals	6,097,285	45,099,679	27,330,219	70,890,346	10,623,369	160,040,898	14.7	158,637,045	14.5	160,040,898	0
2. All Other Governments											
2.1 Issuer Obligations	0	201,307	594,597	586,858	0	1,382,763	0.1	202,457	0.0	795,905	586,858
2.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
2.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
2.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
2.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
2.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
2.7 Totals	0	201,307	594,597	586,858	0	1,382,763	0.1	202,457	0.0	795,905	586,858
3. U.S. States, Territories, and Possessions Guaranteed											
3.1 Issuer Obligations	0	0	0	0	2,850,000	2,850,000	0.3	0	0.0	2,850,000	0
3.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
3.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
3.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
3.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
3.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
3.7 Totals	0	0	0	0	2,850,000	2,850,000	0.3	0	0.0	2,850,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations	500,000	0	358,093	1,278,292	1,915,294	4,051,679	0.4	1,432,522	0.1	4,051,679	0
4.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
4.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
4.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
4.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
4.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
4.7 Totals	500,000	0	358,093	1,278,292	1,915,294	4,051,679	0.4	1,432,522	0.1	4,051,679	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations	54,545	875,455	4,741,235	25,083,960	20,723,730	51,478,925	4.7	33,207,650	3.0	46,389,853	5,089,072
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	2,115,521	4,241,114	1,458,920	409,533	5,324	8,230,412	0.8	10,922,338	1.0	8,230,412	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
5.3 Defined	9,187,268	49,197,596	56,529,829	29,060,850	2,439,559	146,415,102	13.4	150,331,967	13.7	146,415,102	0
5.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
5.5 Defined	(2,112,236)	1,757,511	35,997,470	18,959,329	11,915,992	66,518,067	6.1	65,180,069	5.9	66,518,067	0
5.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	9,245,099	56,071,676	98,727,454	73,513,673	35,084,605	272,642,506	25.0	259,642,023	23.7	267,553,434	5,089,072

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. Industrial and Miscellaneous											
6.1 Issuer Obligations	37,700,911	41,435,819	75,736,109	42,736,685	160,485,622	358,095,146	32.8	320,345,107	29.2	280,420,621	77,674,525
6.2 Single Class Mortgage-Backed/Asset-Based Securities	5,065,510	17,434,275	9,887,614	5,856,194	74,128	38,317,721	3.5	30,322,317	2.8	27,789,475	10,528,246
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
6.3 Defined	1,063,382	11,258,984	8,186,742	5,315,215	485,159	26,309,482	2.4	30,428,978	2.8	26,309,482	0
6.4 Other	3,110,340	8,514,244	4,604,609	1,244,103	38,968	17,512,264	1.6	23,285,931	2.1	14,614,441	2,897,823
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
6.5 Defined	5,526,442	17,478,946	56,365,843	2,420,402	1,532,287	83,323,921	7.6	103,042,958	9.4	62,527,550	20,796,370
6.6 Other	3,283,123	14,590,507	5,910,072	11,237,715	1,176,223	36,197,640	3.3	49,149,411	4.5	6,450,349	29,747,291
6.7 Totals	55,749,709	110,712,775	160,690,990	68,810,314	163,792,387	559,756,174	51.3	556,574,702	50.8	418,111,919	141,644,256
7. Credit Tenant Loans											
7.1 Issuer Obligations	2,344,694	10,744,016	12,529,613	2,322,022	0	27,940,344	2.6	30,112,217	2.7	0	27,940,344
7.2 Single Class Mortgage-Backed/Asset-Based Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	2,344,694	10,744,016	12,529,613	2,322,022	0	27,940,344	2.6	30,112,217	2.7	0	27,940,344
8. Hybird Securities											
8.1 Issuer Obligations	1,540,771	3,350,000	6,198,558	0	50,584,335	61,673,665	5.7	89,431,037	8.2	43,529,524	18,144,141
8.2 Single Class Mortgage-Backed/Asset-Based Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
8.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
8.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	1,540,771	3,350,000	6,198,558	0	50,584,335	61,673,665	5.7	89,431,037	8.2	43,529,524	18,144,141
9. Parents, Subsidiaries and Affiliates											
9.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
9.2 Single Class Mortgage-Backed/Asset-Based Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
9.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
9.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
9.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
9.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
9.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0

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	47,290,367	100,026,962	126,874,762	142,690,193	247,180,621	664,062,905	60.9	XXX	XXX	534,627,964	129,434,941
10.2 Single Class Mortgage-Backed/Asset-Backed Securities	8,128,870	23,354,704	11,960,196	6,473,696	81,182	49,998,648	4.6	XXX	XXX	39,470,402	10,528,246
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
10.3 Defined	10,250,650	60,456,580	64,716,571	34,376,066	2,924,718	172,724,584	15.8	XXX	XXX	172,724,584	0
10.4 Other	3,110,340	8,514,244	4,604,609	1,244,103	38,968	17,512,264	1.6	XXX	XXX	14,614,441	2,897,823
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
10.5 Defined	3,414,207	19,236,457	92,363,314	21,379,731	13,448,279	149,841,988	13.7	XXX	XXX	129,045,618	20,796,370
10.6 Other	3,283,123	14,590,507	5,910,072	11,237,715	1,176,223	36,197,640	3.3	XXX	XXX	6,450,349	29,747,291
10.7 Totals	75,477,558	226,179,453	306,429,524	217,401,504	264,849,990	1,090,338,029	100.0	XXX	XXX	896,933,358	193,404,671
10.8 Line 10.7 as a % of Col. 6	7.0	21.0	28.0	20.0	24.0	100.0	XXX	XXX	XXX	82.0	18.0
11. Total Bonds Prior Year											
11.1 Issuer Obligations	27,821,428	90,455,751	136,785,200	141,293,558	232,227,448	XXX	XXX	628,583,384	57.4	507,738,303	120,845,081
11.2 Single Class Mortgage-Backed/Asset-Backed Securities	3,075,830	10,889,790	14,490,094	14,144,785	3,428,808	XXX	XXX	46,029,306	4.2	37,332,937	8,696,369
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
11.3 Defined	2,969,621	44,192,452	42,473,803	79,086,695	12,038,373	XXX	XXX	180,760,945	16.5	180,760,945	0
11.4 Other	3,338,601	8,718,887	5,505,706	4,818,555	904,183	XXX	XXX	23,285,931	2.1	20,144,687	3,141,245
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
11.5 Defined	1,269,762	14,843,066	113,006,440	24,311,960	14,791,798	XXX	XXX	168,223,027	15.3	147,543,789	20,679,238
11.6 Other	4,259,043	15,948,290	12,532,147	14,550,980	1,858,950	XXX	XXX	49,149,411	4.5	12,342,537	36,806,873
11.7 Totals	42,734,284	185,048,237	324,793,390	278,206,533	265,249,559	XXX	XXX	1,096,032,003	100.0	905,863,197	190,168,807
11.8 Line 11.7 as a % of Col. 8	4.0	17.0	30.0	25.0	24.0	XXX	XXX	100.0	XXX	83.0	17.0
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	42,570,062	74,685,181	95,230,573	119,719,470	202,422,679	534,627,964	49.0	507,738,303	46.3	534,627,964	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities	7,402,611	20,611,691	8,446,650	3,002,396	7,054	39,470,402	3.6	37,332,937	3.4	39,470,402	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
12.3 Defined	10,250,650	60,456,580	64,716,571	34,376,066	2,924,718	172,724,584	15.8	180,760,945	16.5	172,724,584	XXX
12.4 Other	1,859,601	7,022,950	4,456,794	1,236,159	38,937	14,614,441	1.3	20,144,687	1.8	14,614,441	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
12.5 Defined	(1,836,936)	14,092,795	85,914,437	18,959,329	11,915,992	129,045,618	11.8	147,543,789	13.5	129,045,618	XXX
12.6 Other	255,992	3,730,797	2,463,559	0	0	6,450,349	0.6	12,342,537	1.1	6,450,349	XXX
12.7 Totals	60,501,981	180,599,994	261,228,585	177,293,420	217,309,379	896,933,358	82.3	905,863,197	82.6	896,933,358	XXX
12.8 Line 12.7 as a % of Col. 6	7.0	20.0	29.0	20.0	24.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	6.0	17.0	24.0	16.0	20.0	82.0	XXX	XXX	XXX	82.0	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	4,720,305	25,341,781	31,644,189	22,970,724	44,757,942	129,434,941	11.9	120,845,081	11.0	XXX	129,434,941
13.2 Single Class Mortgage-Backed/Asset-Backed Securities	726,259	2,743,013	3,513,546	3,471,300	74,128	10,528,246	1.0	8,696,369	0.8	XXX	10,528,246
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
13.3 Defined	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 Other	1,250,739	1,491,294	147,815	7,944	31	2,897,823	0.3	3,141,245	0.3	XXX	2,897,823
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
13.5 Defined	5,251,143	5,143,662	6,448,877	2,420,402	1,532,287	20,796,370	1.9	20,679,238	1.9	XXX	20,796,370
13.6 Other	3,027,131	10,859,709	3,446,513	11,237,715	1,176,223	29,747,291	2.7	36,806,873	3.4	XXX	29,747,291
13.7 Totals	14,975,577	45,579,459	45,200,940	40,108,084	47,540,611	193,404,671	17.7	190,168,807	17.4	XXX	193,404,671
13.8 Line 13.7 as a % of Col. 6	8.0	24.0	23.0	21.0	25.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	1.0	4.0	4.0	4.0	4.0	18.0	XXX	XXX	XXX	XXX	18.0

SCHEDULE DA - 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, December 31 of prior year	17,114,791	15,644,188	0	1,470,603	0
2. Cost of short-term investments acquired	200,300,682	200,300,682	0	0	0
3. Accrual of discount	14,699	14,699	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	2,505	2,505	0	0	0
6. Deduct consideration received on disposals	208,157,790	206,687,187	0	1,470,603	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,274,887	9,274,887	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	9,274,887	9,274,887	0	0	0

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

Schedule DB - Part A - VBY

NONE

Schedule DB - Part B - VBY

NONE

Schedule DB - Part C - VBY

NONE

Schedule DB - Part D - VBY

NONE

Schedule DB - Part E - VBY

NONE

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,110,278	2,110,278	0
2. Cost of cash equivalents acquired	287,853,183	287,853,183	0
3. Accrual of discount	44,050	44,050	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	3,444	3,444	0
6. Deduct consideration received on disposals	255,993,577	255,993,577	0
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	34,017,378	34,017,378	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	34,017,378	34,017,378	0

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

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	Change in Book/Adjusted Carrying Value					18	19	20
			4	5							Book/ Adjusted Carrying Value Less	13 Unrealized Valuation Increase	14 Current Year's (Depreciation) or (Amortization)/	15 Current Year's Other than Temporary Impairment	16 Capitalized Deferred Interest and	17 Total Foreign Exchange Change in			
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	Fair Value	Encumbrances	(Decrease)	Accretion	Recognized	Other	B. / A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
.193903-3#-6.	College & University Facility Corp Bnd 0.00% 12/02/22		Various	Various	No Broker	1FE	12/01/1989		100	0	100	0	0	0	0	0	0	0	0.000
1199999 - Fixed or Variable Rate - Other Fixed Income - Unaffiliated									100	0	100	0	0	0	0	0	0	0	XXX
.99B001-07-3.	AUDAX MEZZANINE FUND L.P. OPEN..END FUND				No Broker		02/15/2005		1,111,095	0	1,028,098	(32,660)	0	0	0	0	57,993	0	0.000
.99B001-06-5.	TCW CRESCENT MEZZANINE III OPEN..END FUND				No Broker		06/18/2004		1,420,505	0	1,718,434	(144,062)	0	0	0	0	147,233	0	0.000
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated									2,531,600	0	2,746,532	(176,722)	0	0	0	0	205,226	0	XXX
3999999 - Total Unaffiliated									2,531,700	0	2,746,632	(176,722)	0	0	0	0	205,226	0	XXX
4099999 - Total Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4199999 Totals									2,531,700	0	2,746,632	(176,722)	0	0	0	0	205,226	0	XXX

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
				NONE						
3999999 – Total Unaffiliated							0	0	0	XXX
4099999 – Total Affiliated							0	0	0	XXX
4199999 Totals							0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
99B001-07-3	AUDAX MEZZANINE FUND L.P. OPEN..END FUND			DIRECT	02/15/2005	04/15/2009	1,766	84	0	0	0	84	0	1,850	1,850	0	0	0	57
99B001-06-5	TCW CRESCENT MEZZANINE III OPEN..END FUND			DIRECT	06/18/2004	02/04/2009	14,358	(3,407)	0	0	0	(3,407)	0	10,951	10,951	0	0	0	589
99B001-06-5	TCW CRESCENT MEZZANINE III OPEN..END FUND			DIRECT	06/18/2004	06/25/2009	50,120	(11,894)	0	0	0	(11,894)	0	38,226	38,226	0	0	0	3,130
1399999 - Joint Venture Interests - Fixed Income Instruments - Unaffiliated							66,245	(15,218)	0	0	0	(15,218)	0	51,027	51,027	0	0	0	3,776
3999999 – Total Unaffiliated							66,245	(15,218)	0	0	0	(15,218)	0	51,027	51,027	0	0	0	3,776
4099999 – Total Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 Totals							66,245	(15,218)	0	0	0	(15,218)	0	51,027	51,027	0	0	0	3,776

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
3128X3-EB-5	FHLMC AGENCY BND MTN			1	1	2,000,000	101.6400	2,032,798	2,000,000	2,000,000	0	0	0	0	5.810	5.810	MN	15,171	116,200	04/22/2004	05/14/2024
3128X3-UF-8	FHLMC AGENCY BND			1	1	5,000,000	102.4520	5,122,619	5,000,000	5,000,000	0	0	0	0	5.600	5.600	FA	95,667	280,000	08/17/2004	08/28/2024
3128X4-BE-0	FHLMC AGENCY BND			1	1	1,987,460	100.4000	2,008,000	2,000,000	1,990,356	0	681	0	0	5.300	5.361	MN	14,428	106,000	08/19/2005	05/12/2020
3128X4-CY-5	FHLMC AGENCY BND MTN			1	1	1,976,000	95.7060	1,914,118	2,000,000	1,977,697	0	410	0	0	5.180	5.260	JD	2,590	103,600	06/14/2005	06/22/2035
3128X4-EB-3	FHLMC AGENCY BND			1	1	36,500,000	100.0350	36,512,692	36,500,000	36,500,000	0	0	0	0	4.880	4.880	JJ	855,966	1,781,200	06/29/2005	07/08/2025
3128X4-UZ-2	FHLMC AGENCY BND			1	1	6,870,220	96.1500	6,730,500	7,000,000	6,877,507	0	1,989	0	0	5.625	5.755	MN	41,563	393,750	05/24/2006	11/23/2035
3128X9-LA-6	FHLMC AGENCY BND	@		1	1	588,974	12.3600	428,875	3,470,000	593,147	0	4,174	0	0	0.000	6.000	MAT	0	0	10/23/2009	11/18/2039
31331V-CP-9	FFCB AGENCY BND			1	1	984,249	103.2350	1,032,347	1,000,000	987,285	0	828	0	0	5.625	5.785	AO	11,250	56,250	02/23/2006	10/19/2020
313586-RC-5	FNMA AGENCY BND	@			1	12,250	54.1110	108,222	200,000	87,342	0	7,100	0	0	0.000	8.660	MAT	0	0	10/23/1986	10/09/2019
31358D-DS-0	FNMA AGENCY BND	@			1	1,170,213	31.7900	1,090,397	3,430,000	1,173,287	0	3,074	0	0	0.000	5.198	MAT	0	0	11/30/2009	11/15/2030
31359M-EA-7	FNMA AGENCY BND				1	1,952,334	110.4210	1,987,578	1,800,000	1,929,714	0	(3,915)	0	0	6.160	5.535	FA	44,352	110,880	03/21/2003	08/07/2028
31359M-G7-2	FNMA AGENCY BND			1	1	1,002,400	102.1030	1,021,030	1,000,000	1,000,602	0	(514)	0	0	5.800	5.743	FA	22,878	58,000	02/23/2006	02/09/2011
31359M-JH-7	FNMA AGENCY BND				1	5,437,992	107.0030	5,617,657	5,250,000	5,310,891	0	(41,895)	0	0	6.000	5.112	MN	40,250	315,000	10/13/2006	05/15/2011
31359M-M3-4	FNMA AGENCY BND			1	1	4,963,715	104.2260	5,211,300	5,000,000	4,970,057	0	1,796	0	0	6.000	6.074	AO	52,500	300,000	06/07/2006	04/28/2021
31359M-YQ-0	FNMA AGENCY BND				1	498,830	108.3530	541,765	500,000	499,524	0	168	0	0	5.000	5.040	FA	10,347	25,000	09/29/2005	08/02/2012
31364E-BA-1	FNMA AGENCY BND	@			1	1,167,422	35.4670	1,053,370	2,970,000	1,170,656	0	3,233	0	0	0.000	5.165	MAT	0	0	11/30/2009	03/23/2028
3136F4-QC-1	FNMA AGENCY BND			1	1	5,000,000	103.2900	5,164,495	5,000,000	5,000,000	0	0	0	0	5.930	5.930	AO	52,711	296,500	10/16/2003	10/27/2023
3136F5-AN-1	FNMA AGENCY BND			1	1	5,000,000	100.4570	5,022,869	5,000,000	5,000,000	0	0	0	0	5.750	5.750	FA	111,007	287,500	02/05/2004	02/12/2024
3136F6-UN-7	FNMA AGENCY BND			1	1	2,000,000	101.4120	2,028,241	2,000,000	2,000,000	0	0	0	0	5.550	5.550	JJ	51,800	111,000	01/05/2005	01/13/2025
3136F6-VT-3	FNMA AGENCY BND			1	1	2,000,000	101.0540	2,021,078	2,000,000	2,000,000	0	0	0	0	5.410	5.410	JJ	46,286	108,200	01/11/2005	01/27/2025
31771D-KY-8	FINANCING CORP AGENCY BND	@			1	2,000,320	65.7310	3,089,372	4,700,000	2,862,335	0	154,616	0	0	0.000	5.631	MAT	0	0	07/15/2003	12/06/2018
31771E-AD-3	FINANCING CORP AGENCY BND	@			1	416,992	71.1640	634,785	892,000	588,725	0	30,679	0	0	0.000	5.424	MAT	0	0	07/16/2003	10/06/2017
31771E-AF-8	FINANCING CORP AGENCY BND	@			1	442,080	68.2510	682,512	1,000,000	627,287	0	33,152	0	0	0.000	5.504	MAT	0	0	07/16/2003	08/03/2018
31771E-AK-7	FINANCING CORP AGENCY BND	@			1	4,505,100	69.9100	6,990,979	10,000,000	6,505,052	0	344,025	0	0	0.000	5.508	MAT	0	0	03/24/2003	11/30/2017
31771E-AP-6	FINANCING CORP AGENCY BND	@			1	1,616,195	65.1980	2,467,760	3,785,000	2,296,204	0	121,628	0	0	0.000	5.517	MAT	0	0	07/15/2003	03/07/2019
31771K-AA-5	FINANCING CORP AGENCY BND	@			1	406,970	63.0580	630,581	1,000,000	582,193	0	31,465	0	0	0.000	5.634	MAT	0	0	07/16/2003	09/26/2019
76116F-AA-5	RESIDUAL FUNDING AGENCY BND	@			1	2,908,962	64.3840	4,056,182	6,300,000	3,968,725	0	182,998	0	0	0.000	4.777	MAT	0	0	05/30/2003	10/15/2019
83162C-SD-6	SBAP AGENCY ABS 08-20K 1			2	1	1,985,993	113.2900	2,249,932	1,985,993	1,985,993	0	0	0	0	6.770	6.770	MN	22,409	130,343	11/04/2008	11/01/2028
863871-AM-1	STUDENT LOAN MARKETING ASSOCIA AGENCY BN	@			1	10,188	51.1390	102,278	200,000	69,494	0	5,527	0	0	0.000	8.461	MAT	0	0	10/23/1986	10/03/2022
88059E-GZ-1	TENNESSEE VALLEY AUTHORITY AGENCY BND	@			1	2,258,550	68.5760	3,428,819	5,000,000	3,227,601	0	165,151	0	0	0.000	5.322	MAT	0	0	03/11/2003	05/01/2018
88059F-AA-9	TENNESSEE VALLEY AUTHORITY AGENCY BND			1	1	17,181,300	97.1850	29,155,594	30,000,000	27,552,076	0	1,676,679	0	0	0.000	6.378	AO	0	0	06/20/2002	04/15/2042
88059F-AZ-4	TENNESSEE VALLEY AUTHORITY AGENCY BND	@			1	3,817,138	70.3050	6,039,164	8,590,000	5,540,775	0	297,113	0	0	0.000	5.588	MAT	0	0	03/24/2003	12/15/2017
912810-EH-7	UNITED STATES TREASURY GOVT BND			1	1	215,852	134.5720	235,501	175,000	203,567	0	(1,780)	0	0	7.875	5.857	FA	5,205	13,781	07/02/2001	02/15/2021
912810-EZ-7	UNITED STATES TREASURY GOVT BND			1	1	488,984	124.8300	624,150	500,000	491,329	0	262	0	0	6.625	6.798	FA	12,512	33,125	06/30/1997	02/15/2027
912810-FE-3	UNITED STATES TREASURY GOVT BND			1	1	122,242	111.4490	139,311	125,000	122,711	0	61	0	0	5.500	5.655	FA	2,597	6,875	01/05/2000	08/15/2028
912827-7L-0	UNITED STATES TREASURY GOVT BND			1	1	1,087,611	107.6290	1,130,104	1,050,000	1,063,592	0	(6,007)	0	0	4.875	4.230	FA	19,334	51,188	07/05/2006	02/15/2012
912828-AJ-9	UNITED STATES TREASURY GOVT BND			1	1	7,154,232	107.5900	7,380,674	6,860,000	6,950,939	0	(32,385)	0	0	4.375	3.838	FA	113,362	300,125	05/04/2006	08/15/2012
912828-CJ-7	UNITED STATES TREASURY GOVT BND			1	1	567,236	110.0690	605,380	550,000	559,459	0	(1,934)	0	0	4.750	4.313	MN	3,392	26,125	05/26/2006	05/15/2014
912828-KN-9	UNITED STATES TREASURY GOVT BND			1	1	228,383	97.9640	225,317	230,000	228,576	0	193	0	0	1.875	2.025	AO	739	2,156	05/20/2009	04/30/2014
0199999 - Total Bonds - U.S. Government - Issuer Obligations						133,526,387	XXX	156,518,346	176,062,993	151,494,698	0	2,978,572	0	0	XXX	XXX	XXX	1,648,316	5,012,798	XXX	XXX
36202E-XV-6	GNMA POOL # 4292			2	1	880,372	106.4940	932,592	875,720	880,187	0	(175)	0	0	6.500	5.980	MON	4,743	56,922	10/28/2008	11/20/2038
36204Q-BN-9	GNMA POOL # 376345			2	1	74,485	107.4200	80,768	75,189	74,589	0	(84)	0	0	6.500	6.744	MON	407	4,887	01/09/1996	12/15/2023
36205C-KV-1	GNMA POOL # 386508			2	1	2,843	111.0180	3,137	2,826	2,838	0	4	0	0	7.000	6.905	MON	16	198	11/12/1997	05/15/2024
36206F-VF-6	GNMA POOL # 410214			2	1	133,036	110.4060	145,866	132,117	132,879	0	168	0	0	8.000	7.875	MON	881	10,569	03/01/2000	12/15/2025
36207K-A8-3	GNMA POOL # 433931			2	1	29,035	109.4420	31,807	29,063	29,031	0	7	0	0	6.500	6.547	MON	157	1,889	07/22/1998	08/15/2028
36207R-HK-4	GNMA POOL # 439534			2	1	9,708	109.8620	10,827	9,855	9,721	0	(19)	0	0	7.500	7.946	MON	62	739	04/03/1997	04/15/2027
36207V-X3-5	GNMA POOL # 443598			2	1	18,621	109.4420	20,421	18,659	18,620	0	1	0	0	6.500	6.575	MON	101	1,213	09/01/1998	09/15/2028
36208T-4W-7	GNMA POOL # 460837			2	1	26,870	110.6820	29,278	26,452	26,818	0	72	0	0	7.000	6.637	MON	154	1,852	06/01/1998	06/15/2028
36208V-2E-4	GNMA POOL # 462573			2	1	117,239	109.4420	128,149	117,093	117,198	0	53	0	0	6.500	6.493	MON	634	7,611	03/30/2001	03/15/2028
36208X-PT-2	GNMA POOL # 464034			2	1	11,147	109.4420	12,196	11,144	11,144	0	5	0	0	6.500	6.508	MON	60	724	08/10/1998	07/15/2028
36208X-RY-9	GNMA POOL # 464103			2	1	23,987	109.4420	27,147	24,805	24,053	0	(94)	0	0	6.500	7.410	MON	134	1,612	11/01/2000	08/15/2028
36209C-HW-9	GNMA POOL # 467445			2	1	161,006	106.6300	176,620	165,639	161,322	0	(582)	0	0	6.000	6.817	MON	828	9,938	12/20/2000	01/15/2029
36209E-NE-8	GNMA POOL # 469389			2	1	68,795	109.4420	74,719	68,273	68,737	0	91	0	0	6.500	6.308	MON	370	4,438	03/22/2001	03/15/2028
36209K-WD-6	GNMA POOL # 474144			2	1	24,991	110.6820	27,032	24,423	24,926	0	91	0	0	7.000	6.445	MON	142	1,710	02/10/1999	04/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
36209M-4A-9	GNMA POOL # 476117			2	1	30,506	110.6820	33,493	30,260	30,477	0	49	0	0	7.000	6.803	MON	177	2,118	03/04/1999	07/15/2028
36209M-V2-7	GNMA POOL # 475933			2	1	21,516	109.4420	23,569	21,536	21,512	0	5	0	0	6.500	6.547	MON	117	1,400	07/22/1998	08/15/2028
36209M-4J-8	GNMA POOL # 484225			2	1	8,220	109.4420	7,930	7,246	8,110	0	162	0	0	6.500	3.330	MON	39	471	07/22/1998	08/15/2028
36210G-DW-1	GNMA POOL # 491617			2	1	23,622	109.5940	26,266	23,967	23,640	0	(36)	0	0	7.500	7.966	MON	150	1,797	01/07/2000	01/15/2030
36210J-TS-7	GNMA POOL # 493861			2	1	47,120	109.0580	53,832	49,361	47,279	0	(306)	0	0	6.500	7.882	MON	267	3,208	09/01/1999	04/15/2029
36210V-WQ-0	GNMA POOL # 503855			2	1	150,551	109.4420	163,211	149,130	150,416	0	296	0	0	6.500	6.215	MON	808	9,693	01/21/1999	02/15/2029
36211C-QY-1	GNMA POOL # 509071			2	1	76,577	109.0580	87,585	80,311	76,839	0	(497)	0	0	6.500	7.916	MON	435	5,220	12/08/1999	05/15/2029
36211P-AW-3	GNMA POOL # 518521			2	1	13,237	110.7280	14,617	13,200	13,231	0	10	0	0	7.500	7.459	MON	83	990	10/01/1999	10/15/2029
36212C-R2-9	GNMA POOL # 529805			2	1	173,962	110.5600	188,618	170,603	173,744	0	463	0	0	7.000	6.430	MON	995	11,942	03/19/2001	02/15/2031
36212C-R3-7	GNMA POOL # 529806			2	1	287,737	110.5600	311,978	282,181	287,416	0	805	0	0	7.000	6.354	MON	1,646	19,753	03/19/2001	02/15/2031
36212C-R4-5	GNMA POOL # 529807			2	1	88,892	110.5600	96,381	87,176	88,761	0	217	0	0	7.000	6.517	MON	509	6,102	03/19/2001	02/15/2031
36212K-J4-6	GNMA POOL # 535883			2	1	84,314	108.6560	89,391	82,270	84,206	0	294	0	0	8.500	7.634	MON	583	6,993	07/07/2000	07/15/2030
36212R-TF-5	GNMA POOL # 541550			2	1	61,423	108.6510	66,374	61,089	61,397	0	57	0	0	6.500	6.348	MON	331	3,971	08/16/2001	08/15/2031
36213E-L3-8	GNMA POOL # 552146			2	1	131,303	107.9690	140,929	130,528	131,058	0	220	0	0	6.000	5.701	MON	653	7,832	12/18/2001	11/15/2016
36213W-GK-6	GNMA POOL # 566402			2	1	328,208	107.1420	356,495	332,731	328,420	0	(435)	0	0	6.000	6.395	MON	1,664	19,964	08/16/2001	09/15/2031
36214F-4M-1	GNMA POOL # 105328			2	1	574	114.4190	671	587	580	0	(1)	0	0	12.000	12.665	MON	6	70	01/31/1984	02/15/2014
362172-C6-3	GNMA POOL # 209893			2	1	2,763	111.1560	3,092	2,781	2,766	0	(1)	0	0	8.000	8.199	MON	19	223	11/21/1991	11/15/2021
36217M-3D-4	GNMA POOL # 197996			2	1	21,456	111.0310	24,604	22,160	21,671	0	(102)	0	0	9.500	10.381	MON	175	2,105	01/01/1993	12/15/2018
36218M-US-8	GNMA POOL # 234693			2	1	11,873	111.0310	13,431	12,096	11,943	0	(29)	0	0	9.500	10.053	MON	96	1,149	04/04/1988	10/15/2017
36218X-LN-7	GNMA POOL # 235333			2	1	23,397	111.0310	26,141	23,544	23,422	0	(7)	0	0	9.500	9.744	MON	186	2,237	09/07/1989	01/15/2018
36219M-G4-8	GNMA POOL # 253219			2	1	5,626	111.6500	6,171	5,527	5,584	0	19	0	0	10.000	9.687	MON	46	553	06/14/1989	12/15/2018
36219S-ZZ-5	GNMA POOL # 258260			2	1	4,157	111.0310	4,774	4,299	4,204	0	(17)	0	0	9.500	10.346	MON	34	408	12/02/1988	12/15/2018
36219X-PD-4	GNMA POOL # 262420			2	1	24,064	111.6500	27,896	24,985	24,314	0	(147)	0	0	10.000	11.093	MON	208	2,499	03/22/1989	04/15/2019
36223A-MW-9	GNMA POOL # 301973			2	1	13,816	111.1560	15,459	13,908	13,828	0	(9)	0	0	8.000	8.216	MON	93	1,113	11/21/1991	12/15/2021
36223G-RP-6	GNMA POOL # 307494			2	1	6,446	111.1560	7,212	6,488	6,452	0	(4)	0	0	8.000	8.217	MON	43	519	11/21/1991	04/15/2021
36223M-AR-7	GNMA POOL # 311516			2	1	3,066	109.8400	3,418	3,112	3,076	0	(4)	0	0	7.500	7.836	MON	19	233	11/17/1992	10/15/2022
36223N-VY-7	GNMA POOL # 313031			2	1	51,058	111.1560	57,130	51,396	51,104	0	(31)	0	0	8.000	8.215	MON	343	4,112	11/21/1991	11/15/2021
36223P-KU-2	GNMA POOL # 313607			2	1	7,918	111.1560	8,859	7,970	7,925	0	(5)	0	0	8.000	8.217	MON	53	638	11/21/1991	11/15/2021
36223R-UU-7	GNMA POOL # 315695			2	1	25,272	111.1560	28,277	25,439	25,294	0	(15)	0	0	8.000	8.214	MON	170	2,035	11/21/1991	12/15/2021
36225A-CS-7	GNMA POOL # 780081			2	1	17,467	111.6500	18,115	16,225	17,239	0	169	0	0	10.000	8.433	MON	135	1,622	02/27/1995	02/15/2025
36225A-T3-4	GNMA POOL # 780570			2	1	22,592	109.5630	25,173	22,976	22,624	0	(40)	0	0	7.000	7.475	MON	134	1,608	09/25/2000	05/15/2027
36225A-XC-9	GNMA POOL # 780675			2	1	100,068	111.0180	110,420	99,462	99,922	0	134	0	0	7.000	6.892	MON	580	6,962	11/12/1997	09/15/2024
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						3,450,936	XXX	3,742,071	3,445,802	3,450,517	0	752	0	0	XXX	XXX	XXX	19,486	233,842	XXX	XXX
0399999 - Total - U.S. Government Bonds						136,977,323	XXX	160,260,417	179,508,795	154,945,215	0	2,979,324	0	0	XXX	XXX	XXX	1,667,802	5,246,640	XXX	XXX
056732-AG-5	COMNWLTH BAHAMAS GOVT BND 144A		F		1FE	586,849	98.4980	581,138	590,000	586,858	0	9	0	0	6.950	7.000	MN	4,670	0	11/17/2009	11/20/2029
50064F-AJ-3	REPUBLIC OF KOREA CORP BND		F		1FE	594,312	115.6910	694,148	600,000	594,597	0	285	0	0	7.125	7.260	AO	8,906	21,375	04/08/2009	04/16/2019
650162-AN-0	NEW ZEALAND GOVERNMENT GOVT BND		F		1FE	212,956	107.2000	214,400	200,000	201,307	0	(1,150)	0	0	9.875	9.200	JJ	9,107	19,750	10/23/1986	01/15/2011
0499999 - Total Bonds - All Other Government - Issuer Obligations						1,394,117	XXX	1,489,686	1,390,000	1,382,762	0	(856)	0	0	XXX	XXX	XXX	22,683	41,125	XXX	XXX
1099999 - Total - All Other Government Bonds						1,394,117	XXX	1,489,686	1,390,000	1,382,762	0	(856)	0	0	XXX	XXX	XXX	22,683	41,125	XXX	XXX
856597-DN-6	STATE CENTER CALIF MUNI BND GO			1	1FE	300,000	98.0220	294,066	300,000	300,000	0	0	0	0	8.000	8.000	FA	11,533	0	06/25/2009	08/01/2033
882722-KF-7	TEXAS ST MUNITAX BND GO				1FE	2,550,000	97.6280	2,489,514	2,550,000	2,550,000	0	0	0	0	5.517	5.517	AO	35,171	13,678	08/19/2009	04/01/2039
1199999 - Total Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,850,000	XXX	2,783,580	2,850,000	2,850,000	0	0	0	0	XXX	XXX	XXX	46,704	13,678	XXX	XXX
1799999 - Total - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,850,000	XXX	2,783,580	2,850,000	2,850,000	0	0	0	0	XXX	XXX	XXX	46,704	13,678	XXX	XXX
016730-CV-3	ALLAN HANCOCK CALIF JT CMNTY C MUNITAX B			1	1FE	300,000	94.9310	284,793	300,000	300,000	0	0	0	0	7.180	7.181	FA	3,710	0	10/16/2009	08/01/2034
03667P-BX-9	ANTELOPE VALLEY CALIF CMNTY CO MUNI BND	@		1	1FE	260,634	20.5530	263,078	1,280,000	262,635	0	2,001	0	0	0.000	6.830	MAT	0	0	11/17/2009	08/01/2033
167484-5A-8	CHICAGO ILL MUNITAX BND GO				1FE	500,000	100.0000	500,000	500,000	500,000	0	0	0	0	4.090	4.090	JJ	10,225	20,450	08/18/2004	01/01/2010
434452-HS-0	HOFFMAN ESTATES ILL MUNITAX BND GO			1	1FE	926,160	92.7720	927,720	1,000,000	935,263	0	2,740	0	0	5.375	6.053	JD	4,479	53,750	05/22/2006	12/01/2025
517840-S4-7	LAS VEGAS VALLEY NEV WTR DIST MUNITAX BN			1	1FE	600,000	98.5750	591,450	600,000	600,000	0	0	0	0	7.263	7.264	JD	968	0	12/11/2009	06/01/2034
702282-LR-3	PASADENA CALIF UNI SCH DIST MUNI BND GO			1	1FE	250,000	102.7660	256,915	250,000	250,000	0	0	0	0	7.193	7.186	FA	5,195	0	09/02/2009	08/01/2034
725894-FY-0	PLACENTIA YORBA LINDA CALIF UN MUNI BND			1	1FE	300,600	93.8160	281,448	300,000	300,564	0	(36)	0	0	6.650	6.624	FA	3,879	0	10/08/2009	08/01/2019
891381-G5-8	TORRANCE CALIF UNI SCH DIST MUNI BND GO			2	1FE	200,390	20.6050	206,050	1,000,000	203,218	0	2,828	0	0	0.000	8.303	JJ	0	0	10/16/2009	08/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
89910N-CP-4	TULARE CALIF LOC HEALTH CARE D MUNI BND			1	1FE	200,000	97.8950	195,790	200,000	200,000	0	0	0	0	8.000	8.001	FA	4,933	0	09/02/2009	08/01/2039
941247-N2-0	WATERBURY CONN MUNI BND GO			2	1FE	500,000	95.9720	479,860	500,000	500,000	0	0	0	0	7.089	7.090	JD	2,954	7,286	09/02/2009	12/01/2038
1899999 - Total Bonds - U.S. Political Subdivisions - Issuer Obligations						4,037,784	XXX	3,987,104	5,930,000	4,051,680	0	7,533	0	0	XXX	XXX	XXX	36,343	81,486	XXX	XXX
2499999 - Total - U.S. Political Subdivisions Bonds (Direct and Guaranteed)						4,037,784	XXX	3,987,104	5,930,000	4,051,680	0	7,533	0	0	XXX	XXX	XXX	36,343	81,486	XXX	XXX
023026-CE-5	AMARILLO TEX ECONOMIC DEV CORP MUNITAX B			1	1FE	300,000	94.9960	284,988	300,000	300,000	0	0	0	0	6.529	6.529	FA	871	0	11/18/2009	08/15/2030
02554C-AD-1	AMERICAN EAGLE NW LLC MUNITAX BND REV 14			2	1FE	1,053,840	76.3960	763,960	1,000,000	1,052,207	0	(360)	0	0	5.780	5.458	JD	2,569	57,800	02/10/2005	12/15/2049
02765U-DB-7	AMERICN MUNI PWR MUNITAX BND REV			1	1FE	300,000	96.3740	289,122	300,000	300,000	0	0	0	0	6.449	6.450	FA	1,182	0	11/19/2009	02/15/2029
033177-XV-3	ANCHORAGE ALASKA MUNI BND REV			1	1FE	700,000	97.0630	679,441	700,000	700,000	0	0	0	0	6.558	6.558	JD	3,570	0	11/20/2009	12/01/2039
10727Y-AU-0	BRENTWOOD CALIF INFRASTRUCTURE MUNITAX B			1	1FE	590,000	96.6660	570,329	590,000	590,000	0	0	0	0	7.647	7.648	AO	8,021	0	10/16/2009	10/01/2039
13058R-AU-8	CALIFORNIA SCH FACS FING CORP MUNI BND R			2	1FE	597,300	5.4300	597,300	11,000,000	597,300	0	0	0	0	0.000	10.001	FA	0	0	12/17/2009	08/01/2049
134011-AA-3	CAMP PENDLETON & QUANTICO HOUS MUNI BND			2	2FE	1,038,620	75.8020	758,020	1,000,000	1,036,865	0	(357)	0	0	5.937	5.690	AO	14,843	59,370	01/30/2004	10/01/2043
167725-AC-4	CHICAGO ILL TRAN AUTH CAP GRNT MUNNI BDN			2	1FE	1,000,000	106.0780	1,060,780	1,000,000	1,000,000	0	0	0	0	6.899	6.900	JD	5,749	68,990	07/30/2008	12/01/2040
18085P-LL-6	CLARK CNTY NEV ARPT REV MUNI BND REV			1	1FE	590,000	96.3980	568,748	590,000	590,000	0	0	0	0	6.881	6.882	JJ	10,939	0	09/17/2009	07/01/2042
235417-AS-1	DALLAS TEX CONVENTION CTR HOTE MUNI BND	@			1FE	497,744	42.3270	550,251	1,300,000	508,241	0	10,497	0	0	0.000	6.360	MAT	0	0	08/19/2009	01/01/2025
29509N-AH-7	ERIE CNTY N Y MED CTR CORP MUNITAX BND R			2	1FE	1,016,550	96.4490	964,490	1,000,000	1,013,989	0	(605)	0	0	5.500	5.362	MN	9,167	55,000	03/15/2005	11/01/2024
30421V-AE-9	FAIRFIELD CALIF PENSION OBLIG MUNITAX BN			1	1FE	1,075,900	80.6390	854,773	1,060,000	1,069,390	0	(1,465)	0	0	5.420	5.230	JD	4,788	57,452	02/16/2005	06/01/2015
3128X9-LU-2	FHLMC AGENCY BND	@		1	1FE	589,199	12.1450	437,224	3,600,000	591,260	0	2,060	0	0	0.000	6.125	MAT	0	0	10/29/2009	11/16/2039
358266-BZ-6	FRESNO CNTY CA PENSION OBLI MUNITAX BND	@			1FE	1,841,350	34.4390	1,721,950	5,000,000	2,519,268	0	133,164	0	0	0.000	5.505	MAT	0	0	03/11/2004	08/15/2022
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV R MUNITAX B			2	1FE	790,000	98.9380	781,610	790,000	790,000	0	0	0	0	7.600	7.600	JD	1,668	0	12/16/2009	12/15/2039
54243R-AA-2	LONG BEACH CALIF MUNITAX BND REV 144A			1	2FE	1,735,000	100.0870	1,736,509	1,735,000	1,735,000	0	0	0	0	7.625	7.625	MN	22,049	132,294	11/18/2002	11/01/2022
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A MUNITAX B			2	1FE	2,500,000	98.0050	2,450,125	2,500,000	2,500,000	0	0	0	0	6.582	6.582	MN	12,798	0	11/18/2009	05/15/2039
59334P-CN-5	MIAMI-DADE CNTY FLA TRAN SYS S MUNITAX B			1	1FE	200,000	99.1480	198,296	200,000	200,000	0	0	0	0	6.710	6.711	JJ	3,616	0	09/17/2009	07/01/2029
59334P-CP-0	MIAMI-DADE CNTY FLA TRAN SYS S MUNI BND			1	1FE	406,000	98.4140	393,656	400,000	405,968	0	(32)	0	0	6.910	6.786	JJ	7,447	0	10/29/2009	07/01/2039
61308N-AM-2	MONTGOMERY AL SPL LODGING TAX MUNITAX BN			1	1FE	1,018,420	93.9990	939,990	1,000,000	1,016,101	0	(431)	0	0	6.050	5.909	MN	10,083	60,500	01/26/2004	11/01/2033
645913-AW-4	NJ ST EDA PENSION MUNITAX BND REV	@			1FE	954,500	59.6190	1,192,380	2,000,000	1,299,451	0	67,188	0	0	0.000	5.380	MAT	0	0	03/04/2004	02/15/2018
645913-AX-2	NJ ST EDA PENSION MUNITAX BND REV	@			1FE	892,080	55.7430	1,114,860	2,000,000	1,221,365	0	64,278	0	0	0.000	5.480	MAT	0	0	03/04/2004	02/15/2019
645913-AY-0	NJ ST EDA PENSION MUNITAX BND REV	@			1FE	834,720	52.2830	1,045,660	2,000,000	1,148,011	0	61,263	0	0	0.000	5.560	MAT	0	0	03/04/2004	02/15/2020
646139-W3-5	NJ ST TPK AUTH TPK REV MUNI BND REV			2	1FE	925,000	111.9760	1,035,778	925,000	925,000	0	0	0	0	7.414	7.414	JJ	34,290	12,001	04/20/2009	01/01/2040
64966N-AC-1	NEW YORK NY HSG DEV CORP MUNITAX BND REV			2	1FE	1,030,980	83.3970	833,970	1,000,000	1,030,405	0	(182)	0	0	6.320	6.115	JD	5,267	63,200	06/07/2006	06/01/2049
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERS MUNITAX BN				1FE	1,900,000	94.9880	1,804,772	1,900,000	1,900,000	0	0	0	0	5.628	5.628	MS	35,941	0	08/18/2009	03/15/2039
650035-TD-0	NEW YORK ST URBAN DEV CORP REV MUNITAX B			2	1FE	10,000,000	96.9660	9,696,600	10,000,000	10,000,000	0	0	0	0	5.770	5.771	MS	48,083	0	11/18/2009	03/15/2039
653358-BS-9	NIAGARA CNTY N Y INDL DEV AGY MUNI BND R			1		1,025,054	111.8540	1,146,564	1,025,054	1,025,054	0	0	0	0	7.450	7.450	MON	3,394	75,350	02/20/1997	01/15/2015
664754-Q8-4	NORTHERN ARIZ UNIV MUNITAX BND REV			1	1FE	479,047	97.3470	467,266	480,000	479,043	0	(4)	0	0	6.687	6.704	JD	1,248	0	12/11/2009	06/01/2039
677071-AC-6	OHANA MILITARY COMM LLC MUNITAX BND REV			2	1FE	2,000,000	80.6980	1,613,960	2,000,000	2,000,000	0	0	0	0	6.193	6.193	AO	30,965	123,860	04/22/2004	04/01/2049
686430-EK-1	ORLANDO FLA CMNTY REDEV AGY MUNI BND REV			1	1FE	500,000	101.5540	507,770	500,000	500,000	0	0	0	0	8.100	8.100	MS	13,275	0	08/21/2009	09/01/2037
70643U-BE-8	PEMBROKE PINES FL COMM MUNITAX BND REV			1	1FE	967,960	83.7010	837,010	1,000,000	971,758	0	766	0	0	5.250	5.484	AO	13,125	52,500	03/23/2004	10/01/2033
718846-AM-0	PHOENIX ARIZ CIVIC IMPT CORP R MUNITAX B			2	1FE	1,000,000	86.6150	866,150	1,000,000	1,000,000	0	0	0	0	6.170	6.169	JJ	30,850	61,700	05/11/2004	07/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
718846-AN-8	PHOENIX ARIZ CIVIC IMPT CORP R MUNITAX B			2	1FE	6,425,000	88.2310	5,293,860	6,000,000	6,369,280	0	(12,130)	0	0	6.250	5.689	JJ	187,500	375,000	10/06/2004	07/01/2029
71884A-PW-3	PHOENIX ARIZ CIVIC IMPT CORP R MUNITAX B			1	1FE	987,000	93.4600	934,600	1,000,000	987,994	0	261	0	0	6.000	6.101	JJ	30,000	60,000	06/14/2006	07/01/2035
798737-AA-0	SAN MANUEL ENTERTAINMENT AUTHO CORP BND			1	2	1,000,000	98.0800	980,800	1,000,000	1,000,000	0	0	0	0	5.690	5.690	JD	4,742	56,900	11/10/2004	12/01/2015
875518-EL-2	TANGIPAHOA PARISH LA HOSP SVC MUNITAX BN			2	1FE	586,030	97.9320	577,799	590,000	585,976	0	(54)	0	0	7.200	7.257	FA	9,794	0	10/27/2009	02/01/2042
95332R-AP-4	WEST HOLLYWOOD CALIF MUNI BND REV			1	1FE	520,000	96.8570	503,656	520,000	520,000	0	0	0	0	8.000	8.000	FA	19,182	0	06/26/2009	02/01/2029
2599999 - Total Bonds - U.S. Special Revenue - Issuer Obligations						49,867,294	XXX	47,055,017	70,005,054	51,478,926	0	323,857	0	0	XXX	XXX	XXX	587,016	1,371,917	XXX	XXX
31281F-BY-6	FHLMC GOLD POOL # N50055			2	1	1,029,828	108.1960	1,087,055	1,004,710	1,028,409	0	228	0	0	6.500	5.831	MON	5,442	65,306	01/09/2006	11/01/2029
31281F-BZ-3	FHLMC GOLD POOL # N50056			2	1	424,843	108.1830	448,399	414,481	424,314	0	87	0	0	6.500	5.839	MON	2,245	26,941	01/09/2006	02/01/2031
31283H-HN-8	FHLMC GOLD POOL # G01137			2	1	18,243	109.9710	20,112	18,288	18,242	0	0	0	0	7.500	7.604	MON	114	1,372	12/01/2000	09/01/2030
31287L-XU-1	FHLMC GOLD POOL # C61591			2	1	73,930	107.0920	78,865	73,642	73,905	0	19	0	0	6.000	5.871	MON	368	4,418	12/01/2001	11/01/2031
31288A-CH-6	FHLMC GOLD POOL # C71872			2	1	254,315	106.9760	266,110	248,757	253,988	0	185	0	0	6.000	5.345	MON	1,244	14,925	12/01/2002	09/01/2032
31288F-W7-5	FHLMC GOLD POOL # C76970			2	1	184,853	105.2340	191,896	182,353	184,729	0	108	0	0	5.500	4.900	MON	836	10,029	01/27/2003	02/01/2033
3128H4-HM-4	FHLMC GOLD POOL # E96536			2	1	70,260	105.5530	72,830	68,999	69,883	0	(9)	0	0	5.000	4.490	MON	288	3,450	08/08/2003	03/01/2018
3128H6-CU-6	FHLMC GOLD POOL # E98183			2	1	302,168	105.5530	317,557	300,852	301,715	0	20	0	0	5.000	4.866	MON	1,254	15,043	08/13/2003	08/01/2018
31292G-ZF-6	FHLMC GOLD POOL # C00742			2	1	97,090	108.1960	107,003	98,898	97,207	0	(63)	0	0	6.500	7.058	MON	536	6,428	12/06/2000	04/01/2029
31292H-F3-3	FHLMC GOLD POOL # C01086			2	1	20,298	109.9710	22,343	20,317	20,296	0	1	0	0	7.500	7.552	MON	127	1,524	11/01/2000	11/01/2030
31292H-GM-0	FHLMC GOLD POOL # C01104			2	1	9,351	109.4330	10,103	9,232	9,342	0	2	0	0	8.000	7.635	MON	62	739	12/01/2000	12/01/2030
31292H-S8-8	FHLMC GOLD POOL # C01443			2	1	481,380	105.2600	500,599	475,584	481,091	0	275	0	0	5.500	5.046	MON	2,180	26,157	01/13/2003	01/01/2033
31293M-FR-8	FHLMC GOLD POOL # C23776			2	1	54,761	107.1710	60,241	56,210	54,861	0	(58)	0	0	6.000	6.798	MON	281	3,373	01/30/2001	03/01/2029
31297X-M7-6	FHLMC GOLD POOL # C40382			2	1	4,791	109.4330	5,214	4,765	4,789	0	0	0	0	8.000	7.867	MON	32	381	07/01/2000	07/01/2030
31297Y-T9-3	FHLMC GOLD POOL # C41476			2	1	24,505	109.4330	26,687	24,386	24,493	0	2	0	0	8.000	7.874	MON	163	1,951	08/01/2000	08/01/2030
31298D-QY-6	FHLMC GOLD POOL # C44971			2	1	2,004	109.9710	2,203	2,003	2,003	0	0	0	0	7.500	7.524	MON	13	150	11/01/2000	11/01/2030
31298W-CR-4	FHLMC GOLD POOL # C59080			2	1	85,023	107.0920	91,546	85,484	85,038	0	(9)	0	0	6.000	6.167	MON	427	5,129	10/01/2001	10/01/2031
31365D-UL-7	FNMA POOL # 124887			2	1	31,321	110.4190	34,369	31,126	31,248	0	18	0	0	7.000	6.846	MON	182	2,179	05/13/1993	06/01/2023
31367Y-Z9-1	FNMA POOL # 183568			2	1	6,627	110.3750	7,543	6,834	6,669	0	(3)	0	0	7.000	7.672	MON	40	478	10/19/1992	11/01/2022
31368A-JD-1	FNMA POOL # 183960			2	1	11,615	110.3750	12,776	11,576	11,590	0	1	0	0	7.000	6.940	MON	68	810	03/25/1993	10/01/2022
31371F-B4-3	FNMA POOL # 250359			2	1	15,409	110.5200	17,333	15,684	15,438	0	(8)	0	0	7.000	7.432	MON	91	1,098	08/31/1995	10/01/2025
31371K-NG-2	FNMA POOL # 254291			2	1	43,051	109.0000	44,834	41,132	42,445	0	(13)	0	0	7.000	5.501	MON	240	2,879	04/24/2002	04/01/2017
31371K-Q8-7	FNMA POOL # 254379			2	1	187,875	110.4150	198,970	180,202	187,472	0	207	0	0	7.000	5.617	MON	1,051	12,614	07/16/2002	07/01/2032
31371K-UC-3	FNMA POOL # 254479			2	1	224,841	108.1000	234,550	216,975	224,440	0	283	0	0	6.500	5.245	MON	1,175	14,103	09/04/2002	10/01/2032
31372A-D2-5	FNMA POOL # 266621			2	1	9,486	107.8860	10,587	9,813	9,545	0	(11)	0	0	6.500	7.238	MON	53	638	03/02/1994	01/01/2024
31372G-YE-3	FNMA POOL # 272609			2	1	77,540	107.8510	87,197	80,849	78,197	0	(104)	0	0	6.500	7.359	MON	438	5,255	03/04/1994	02/01/2024
31374T-2B-4	FNMA POOL # 323970			2	1	23,218	109.0000	25,936	23,794	23,425	0	8	0	0	7.000	7.739	MON	139	1,666	03/01/2000	10/01/2014
31375V-ES-8	FNMA POOL # 345845			2	1	59,335	107.9410	68,045	63,039	59,840	0	(140)	0	0	6.500	7.893	MON	341	4,098	05/14/1996	05/01/2026
31377E-KL-2	FNMA POOL # 374799			2	1	35,720	110.9500	41,471	37,378	35,880	0	(66)	0	0	7.000	8.218	MON	218	2,617	04/11/1997	04/01/2027
31380B-E6-3	FNMA POOL # 434957			2	1	29,131	107.2190	29,349	27,373	28,958	0	114	0	0	6.000	4.125	MON	137	1,642	09/24/1998	07/01/2028
31381C-KW-6	FNMA POOL # 456709			2	1	22,836	107.2190	24,802	23,132	22,854	0	(10)	0	0	6.000	6.319	MON	116	1,388	01/26/1999	12/01/2028
31386B-PZ-1	FNMA POOL # 558540			2	1	51,199	110.7060	56,011	50,594	51,149	0	16	0	0	7.000	6.600	MON	295	3,542	03/20/2001	11/01/2030
31386S-EJ-2	FNMA POOL # 571737			2	1	11,062	109.0000	11,816	10,840	10,965	0	(4)	0	0	7.000	6.299	MON	63	759	03/19/2001	02/01/2016
31388E-FR-2	FNMA POOL # 602376			2	1	91,961	107.4820	98,733	91,861	91,800	0	(1)	0	0	6.000	5.925	MON	459	5,512	08/20/2001	08/01/2016
31390E-6N-7	FNMA POOL # 644477			2	1	58,180	106.9700	62,450	58,380	58,178	0	1	0	0	6.000	6.058	MON	292	3,503	06/28/2002	06/01/2032
31390E-SX-1	FNMA POOL # 644134			2	1	69,742	108.1000	74,975	69,358	69,708	0	22	0	0	6.500	6.277	MON	376	4,508	05/01/2002	05/01/2032
31390F-BA-6	FNMA POOL # 644533			2	1	270,559	106.9700	287,709	268,962	270,436	0	75	0	0	6.000	5.743	MON	1,345	16,138	07/16/2002	07/01/2032
31390J-4L-2	FNMA POOL # 648027			2	1	52,207	106.9700	56,039	52,387	52,205	0	1	0	0	6.000	6.056	MON	262	3,143	06/28/2002	07/01/2032
31390Q-NG-6	FNMA POOL # 652991			2	1	21,318	106.9700	22,882	21,391	21,317	0	0	0	0	6.000	6.057	MON	107	1,284	06/28/2002	08/01/2032
31390X-VK-3	FNMA POOL # 659518			2	1	71,948	105.1490	69,553	66,148	71,670	0	257	0	0	5.500	2.505	MON	303	3,638	03/01/2003	03/01/2033
31391A-AC-3	FNMA POOL # 660703			2	1	284,094	105.1770	297,604	282,955	283,995	0	78	0	0	5.500	5.279	MON	1,297	15,563	12/01/2002	12/01/2032
31391B-MR-5	FNMA POOL # 661968			2	1	226,052	108.1000	235,814	218,144	225,668	0	302	0	0	6.500	5.146	MON	1,182	14,179	09/04/2002	10/01/2032
31391B-N2-9	FNMA POOL # 662009			2	1	864,633	105.1770	904,873	860,331	864,281	0	362	0	0	5.500	5.259	MON	3,943	47,318	09/04/2002	02/01/2032
31403A-XD-2	FNMA POOL # 743276			2	1	263,480	106.8170	274,075	256,585	263,181	0	194	0	0	6.000	4.772	MON	1,283	15,395	10/30/2003	10/01/2033
31405C-KW-8	FNMA POOL # 785209			2	1	1,314,887	106.6290	1,378,259	1,292,570	1,314,432	0	2,436	0	0	6.000	5.071	MON	6,463	77,554	06/22/2004	06/01/2034
31408H-5L-5	FNMA POOL # 852351			2	1	246,471	106.1630	258,371	243,372	246,371	0	176	0	0	6.000	5.356	MON	1,217	14,602	01/12/2006	01/01/2036
31409C-WR-2	FNMA POOL # 867456			2	1	422,428	105.1150	462,534	440,029	422,751	0	(564)	0	0	5.500	6.855	MON	2,017	24,201	07/18/2006	06/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
2699999 - Total Bonds - U.S. Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities						8,235,869	XXX	8,698,223	8,141,775	8,230,413	0	4,415	0	0	XXX	XXX	XXX	40,805	489,620	XXX	XXX
312904-5V-3	FREDDIE MAC CMO 1044-J			2	1	21,026	1,348.1330	9,309	691	11,408	0	(1,385)	0	0	652.250	13.721	MON	375	4,504	02/01/1991	01/01/2021
31339W-NA-0	FHLMC AGENCY CMO 2439			2	1	4,447,051	105.5000	4,819,467	4,568,216	4,512,154	0	21,318	0	0	6.000	6.397	MON	22,841	274,093	07/16/2002	04/15/2032
3133TE-3N-2	FHLMC CMO AGENCY CMO 2054-PE			2	1	629,830	103.0310	673,474	653,660	641,864	0	2,208	0	0	6.250	6.805	MON	3,404	40,854	05/08/1998	05/15/2028
3133TH-K8-9	FHLMC CMO AGENCY CMO 2103-PS			2	1	2,223,466	104.3130	2,364,425	2,266,675	2,244,291	0	4,457	0	0	6.500	6.816	MON	12,278	147,334	03/10/1999	12/15/2028
31358F-EC-9	FNMA CMO 90..119-G			2	1	15,723	1,172.3140	7,776	663	8,888	0	(1,004)	0	0	570.200	16.928	MON	315	3,782	10/01/1990	10/01/2020
31358G-KV-8	FNMA CMO G-8-G			2	1	4,871	1,781.6780	3,644	205	3,633	0	(123)	0	0	998.000	34.024	MON	170	2,041	04/08/1991	07/01/2020
31359E-MU-2	FNMA CMO AGENCY CMO 93-198-L			2	1	601,326	104.0940	637,903	612,816	606,374	0	711	0	0	6.250	6.518	MON	3,192	38,301	04/20/1999	10/25/2023
31359V-KS-1	FNMA AGENCY CMO 99-10			2	1	716,132	104.6200	747,349	714,346	715,926	0	(79)	0	0	6.500	6.537	MON	3,869	46,433	04/20/2007	09/01/2038
313602-6D-1	FNMA AGENCY CMO 89-71-J			2	1	145,262	109.4090	168,347	153,869	150,341	0	299	0	0	8.500	9.328	MON	1,090	13,079	07/12/1991	10/25/2019
313603-7H-9	FNMA CMO 90..47-M			2	1	25,000	2,221.3530	12,924	582	17,215	0	(847)	0	0	1,009.250	5.690	MON	489	5,872	03/28/1990	04/01/2020
313603-UK-6	FNMA CMO 90..11-R			2	1	103,541	1.0000	100	10,000	103,541	0	0	0	0	115.575	11.162	MON	963	12,228	02/01/1990	02/25/2020
31392G-PN-9	FNMA CMO 2002-89 CB			2	1	2,496,875	100.5000	2,512,500	2,500,000	2,493,612	0	(763)	0	0	5.000	5.025	MON	10,417	125,000	03/25/2003	01/25/2018
31392T-W5-2	FHLMC AGENCY CMO 2478-EJ			2	1	4,666,088	106.6710	4,992,964	4,680,716	4,668,358	0	943	0	0	6.000	6.086	MON	23,404	280,843	08/23/2002	08/15/2032
31392U-EE-0	FHLMC AGENCY CMO 2504-Z			2	1	645,547	106.6280	683,131	640,665	643,012	0	(907)	0	0	6.000	5.843	MON	3,203	38,440	02/10/2006	09/01/2032
31392U-XE-9	FHLMC AGENCY CMO 2500-MC			2	1	1,011,875	106.6160	1,066,161	1,000,000	1,006,343	0	(3,014)	0	0	6.000	5.859	MON	5,000	60,000	02/24/2006	09/15/2032
31393A-P3-5	FNMA AGENCY CMO 03-4-1A4			2	1	4,011,292	101.6250	4,076,795	4,011,606	4,006,362	0	(174)	0	0	5.298	5.305	MON	17,711	212,535	02/19/2003	10/25/2042
31393B-RG-2	FNMA AGENCY CMO 03-37-PE			2	1	1,217,923	100.6400	1,345,552	1,337,000	1,247,042	0	14,170	0	0	5.250	6.174	MON	5,849	70,193	05/06/2004	05/25/2033
31393K-G7-4	FHLMC AGENCY CMO 2572 LG			2	1	1,644,099	105.0000	1,688,317	1,607,921	1,610,115	0	(13,496)	0	0	5.500	5.157	MON	7,370	88,436	02/14/2003	06/01/2012
31393N-7J-2	FHLMC AGENCY CMO 2587			2	1	963,750	97.0310	970,313	1,000,000	982,325	0	4,388	0	0	4.500	4.952	MON	3,750	45,000	03/20/2003	03/15/2018
31393P-FY-5	FHLMC AGENCY CMO 2595-TG			2	1	2,605,466	105.0510	2,724,719	2,593,713	2,599,633	0	(1,692)	0	0	5.500	5.498	MON	11,888	142,654	03/25/2003	09/15/2022
31393R-CX-6	FHLMC AGENCY CMO 2617-ZU			2	1	4,259,276	97.0000	4,356,877	4,491,625	4,335,331	0	37,832	0	0	5.000	5.474	MON	18,715	218,615	12/01/2009	05/15/2033
31393U-4J-9	FNMA AGENCY CMO 04-W1-1A7			2	1	1,000,000	105.9000	1,059,000	1,000,000	1,000,000	0	0	0	0	5.681	5.706	MON	4,734	56,810	01/08/2004	11/25/2043
31393U-A6-0	FNMA AGENCY CMO 03-W19-1A7			2	1	5,000,000	100.8280	5,041,400	5,000,000	5,000,000	0	0	0	0	5.620	5.627	MON	23,417	281,000	11/14/2003	11/25/2033
31393U-AK-9	FNMA AGENCY CMO 03-W17-1A7			2	1	20,000,000	101.5770	20,315,400	20,000,000	20,000,000	0	0	0	0	5.750	5.766	MON	95,833	1,150,000	10/10/2003	08/25/2033
31393U-EP-4	FNMA AGENCY CMO 03-119-UC			2	1	4,790,369	104.6400	5,184,074	4,954,199	4,887,110	0	18,941	0	0	9.269	10.048	MON	7,653	453,339	11/03/2003	05/25/2018
31393W-3S-6	FHLMC CMO AGENCY CMO 2650-PB			2	1	4,711,719	101.1330	5,056,665	5,000,000	4,758,744	0	5,998	0	0	5.000	5.523	MON	20,833	250,000	10/07/2004	07/15/2033
31393W-HD-4	FHLMC CMO AGENCY CMO 2643-PG			2	1	1,956,875	101.4790	2,029,570	2,000,000	1,967,947	0	4,919	0	0	5.000	5.240	MON	8,333	100,000	03/09/2004	07/15/2033
31393X-GN-1	FNW AGENCY CMO 04-W2-1A4			2	1	1,309,045	105.9000	1,395,666	1,317,909	1,309,952	0	(201)	0	0	6.000	6.109	MON	6,590	76,563	12/01/2009	02/25/2044
31394A-LV-6	FNW AGENCY CMO 04-W10-A6			2	1	1,039,375	100.0320	1,000,320	1,000,000	1,018,906	0	(8,618)	0	0	5.750	5.214	MON	4,792	57,500	02/08/2005	07/25/2034
31394B-CX-0	FNMA CMO..04-81 KX			2	1	242,231	103.3380	243,803	235,927	237,257	0	(838)	0	0	4.500	3.567	MON	885	10,617	10/22/2004	11/01/2011
31394C-HB-1	FNMA AGENCY CMO 05-13-PE			2	1	935,898	87.5000	875,000	1,000,000	948,353	0	5,909	0	0	5.000	5.680	MON	4,167	50,000	11/29/2005	03/25/2035
31394E-F2-9	FNMA AGENCY CMO 05-67-HG			2	1	2,026,250	103.8560	2,077,126	2,000,000	2,011,091	0	(6,856)	0	0	5.500	5.317	MON	9,167	110,000	07/18/2005	07/25/2017
31394E-LB-2	FNMA AGENCY CMO 05-61-LG			2	1	1,500,762	107.9280	1,618,919	1,500,000	1,497,341	0	(1,918)	0	0	5.500	5.491	MON	6,875	82,500	09/23/2005	06/25/2013
31394G-HV-8	FHLMC AGENCY CMO 2649-OE			2	1	2,964,375	98.0000	2,940,000	3,000,000	2,974,411	0	4,117	0	0	5.000	5.149	MON	12,500	150,000	07/02/2003	07/15/2033
31394H-AG-6	FHLMC AGENCY CMO 26-64-ZE			2	1	4,310,886	99.0000	4,624,691	4,671,405	4,454,189	0	79,369	0	0	5.500	6.345	MON	21,411	249,434	12/01/2009	08/15/2033
31394J-ST-5	FHLMC CMO 2677 HD			2	1	2,056,031	104.6440	2,197,521	2,100,000	2,084,574	0	6,139	0	0	4.000	4.328	MON	7,000	84,000	03/26/2004	09/15/2016
31394L-J9-4	FHLMC AGENCY CMO 2691-ZH			2	1	1,179,199	98.0000	1,220,539	1,245,448	1,190,726	0	6,430	0	0	5.500	6.069	MON	5,708	66,502	12/01/2009	10/15/2033
31394L-Z8-8	FHLMC AGENCY CMO 2711-QD			2	1	1,537,359	88.2200	1,579,741	1,790,684	1,547,336	0	(5,208)	0	0	7.767	12.364	MON	6,181	135,879	10/23/2003	11/15/2033
31394L-ZD-7	FHLMC AGENCY CMO 2711-SA			2	1	1,793,585	88.2200	1,843,032	2,089,131	1,805,226	0	(6,076)	0	0	7.767	12.364	MON	7,212	158,526	10/23/2003	11/15/2033
31394L-ZE-5	FHLMC AGENCY CMO 2711-SC			2	1	2,239,475	95.6700	2,391,750	2,500,000	2,345,027	0	72,394	0	0	9.867	11.833	MON	10,963	242,203	11/12/2003	02/15/2033
31394L-ZJ-4	FHLMC AGENCY CMO 2711-UA			2	1	2,433,113	104.4500	2,611,250	2,500,000	2,472,144	0	8,931	0	0	9.267	9.914	MON	10,297	227,203	11/05/2003	04/15/2018
31394M-2Z-2	FHLMC AGENCY CMO 2705-PC			2	1	1,016,250	101.2190	1,012,188	1,000,000	999,776	0	(7,803)	0	0	5.500	5.230	MON	4,583	55,000	12/01/2003	12/15/2010
31394M-QY-9	FHLMC AGENCY CMO 2722-QC			2	1	996,875	88.0700	968,770	1,100,000	1,028,406	0	14,048	0	0	9.167	10.728	MON	4,482	98,869	11/20/2003	08/15/2033
31394M-R6-9	FHLMC AGENCY CMO 2722-UC			2	1	6,037,886	104.7300	6,283,800	6,000,000	6,028,976	0	(2,776)	0	0	10.217	10.351	MON	27,245	602,288	12/04/2003	04/15/2023
31394M-R7-7	FHLMC AGENCY CMO 2722-UV			2	1	1,059,960	87.6700	1,052,040	1,200,000	1,076,668	0	6,272	0	0	9.167	10.802	MON	4,889	107,858	11/20/2003	08/15/2033
31394N-UJ-5	FHLMC AGENCY CMO 2733-PE			2	1	930,000	90.0000	900,000	1,000,000	947,443	0	7,151	0	0	5.000	5.699	MON	4,167	50,000	01/06/2004	01/15/2034
31394R-HL-6	FHLMC AGENCY CMO 2750-ZN			2	1	1,218,601	95.0000	1,270,954	1,337,846	1,247,450	0	13,014	0	0	5.000	5.749	MON	5,574	65,115	12/01/2009	02/15/2034
31394R-LX-5	FHLMC AGENCY CMO 2752-GZ			2	1	1,220,484	92.0000	1,230,818	1,337,846	1,245,665	0	7,696	0	0	5.000	5.691	MON	5,574	65,115	12/01/2009	02/15/2034
31394V-YH-7	FNMA AGENCY CMO 06-4-ME			2	1	1,007,813	105.4250	1,054,251	1,000,000	1,005,190	0	(1,654)	0	0	6.000	5.941	MON	5,000	60,000	03/09/2006	06/25/2035
31394X-VL-7	FSPC AGENCY CMO T-60-1A4D			2	1	983,750	107.2800	1,072,800	1,000,000	987,697	0	572	0	0	5.715	5.919	MON	4,775	57,592	05/04/2004	03/25/2044
31395B-TB-9	FNMA AGENCY CMO 06-10-CB			2	1	530,521	103.2180	549,912	532,766	530,635	0	82	0	0	5.750	5.845	MON	2,553	30,634	03/07/2006	02/25/2021
31395C-XH-9	FHLMC AGENCY CMO 2827-PG			2	1	1,014,375	106.8440	1,068,441	1,000,000	1,009,396	0	(3,422)	0	0	6.000	5.895	MON	5,000	60,000	08/02/2004	10/15/2033
31395E-6F-9	FHLMC AGENCY CMO 2847-PG			2	1	1,880,625	98.6250	1,972,500	2,000,000	1,906,755	0	12,668	0	0	5.000	5.667	MON	8,333	100,000	10/20/2005	08/15/2034
31395F-T7-9	FHLMC AGENCY CMO 2857-UC			2	1	6,575,625	100.6600	7,046,200	7,000,000	6,679,031	0	43,992	0	0	5.000	5.637	MON	29,167	350,000	10/08/2004	09/15/2034
31395L-NL-1	FHLMC CMO 2917 ME			2	1	481,406	105.6890	528,447	500,000	490,183	0	4,347	0	0	5.000	5.582	MON	2,083	25,000	03/24/2005	04/15/2024
31395P-CK-6	FHLMC AGENCY CMO 2944-0G			2	1	1,002,813	105.4760	1,054,758	1,000,000	999,792	0	(1,455)	0	0	5.500	5.479	MON	4,583	55,000	03/22/2005	02/15/2014

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
31395T-DF-8	FHLMC AGENCY CMO 2958			2	1	1,015,195	107.0890	1,070,890	1,000,000	1,005,361	0	(5,324)	0	0	5.500	5.280	MON	4,583	55,000	04/26/2005	01/15/2014
31395W-NU-7	FHLMC AGENCY CMO 3000..BH			2	1	313,365	105.7100	330,123	312,292	313,307	0	16	0	0	6.000	5.883	MON	1,561	18,737	03/21/2006	11/01/2030
31396H-MW-6	FHLMC AGENCY CMO 3110-HE			2	1	974,609	103.9040	1,039,041	1,000,000	979,586	0	2,645	0	0	5.500	5.821	MON	4,583	55,000	03/16/2006	02/15/2036
31396V-ZJ-0	FNMA AGENCY CMO 07-41-KZ			2	1	1,141,253	104.3000	1,266,306	1,214,100	1,144,728	0	2,781	0	0	6.000	7.017	MON	6,071	70,533	12/01/2009	05/25/2037
38373S-7F-8	GNMA..03-29 AGENCY CMO 03-29-PD			2	1	1,113,959	103.1730	1,167,915	1,132,000	1,118,251	0	1,830	0	0	5.500	5.697	MON	5,188	62,260	01/06/2004	04/16/2033
38374E-ME-4	GNMA..03-99 AGENCY CMO 03-99-KD			2	1	4,919,531	101.5000	5,075,000	5,000,000	4,941,931	0	9,814	0	0	5.500	5.706	MON	22,917	275,000	11/14/2003	11/16/2033
38374F-ET-7	GNMA AGENCY CMO 04-15-AY			2	1	9,906,250	101.7500	10,175,000	10,000,000	9,926,413	0	10,634	0	0	5.500	5.635	MON	45,833	550,000	10/01/2004	02/20/2034
38374F-P6-5	GNMA AGENCY CMO 04-18-Z			2	1	2,223,429	87.0000	2,252,749	2,589,366	2,305,332	0	7,816	0	0	4.500	5.611	MON	9,710	113,730	12/01/2009	03/16/2034
38374F-PZ-1	GNMA AGENCY CMO 04-11-ZH			2	1	1,089,378	88.0000	1,143,594	1,299,538	1,135,570	0	7,480	0	0	4.500	5.779	MON	4,873	57,078	12/01/2009	02/16/2034
38374F-Q9-8	GNMA AGENCY CMO 04-18-ZC			2	1	1,209,170	90.0000	1,199,065	1,332,295	1,243,459	0	8,108	0	0	5.000	5.842	MON	5,551	64,845	12/01/2009	03/16/2034
2799999 - Total Bonds - U.S. Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities						145,345,089	XXX	150,953,076	149,637,721	146,415,103	0	384,806	0	0	XXX	XXX	XXX	659,722	8,966,967	XXX	XXX
31359V-2R-3	FNMA CMO CMBS 99-M3-Z			2	1	2,212,871	107.3500	2,229,723	2,077,059	2,125,803	0	(10,089)	0	0	6.314	5.576	MON	10,929	133,012	01/07/2004	05/25/2024
31359X-UW-7	FNMA CMBS ..00-M1 Z			2	1	2,381,454	106.2000	2,450,376	2,307,322	2,379,807	0	(2,499)	0	0	7.208	6.969	MON	13,860	167,350	05/31/2007	11/17/2039
37611C-AE-6	GNMA CMBS 2007-75-Z			2	1	1,132,213	78.8600	1,156,059	1,465,963	1,105,120	0	(13,167)	0	0	4.500	6.297	MON	5,498	64,393	12/01/2009	01/16/2049
38373M-3Y-4	GNMA CMBS 08-78 E			2	1	1,005,656	100.7300	1,108,030	1,100,000	1,007,508	0	1,522	0	0	5.310	6.106	MON	4,868	58,410	10/16/2008	02/16/2044
38373M-AD-2	GNMA SENIOR CMBS 01-12-Z			2	1	9,302,537	109.4510	9,854,577	9,003,641	9,141,314	0	(19,981)	0	0	6.750	6.484	MON	50,648	586,404	12/01/2009	07/16/2040
38373M-CA-6	GNMA SENIOR CMBS 02-35			2	1	6,408,899	104.8480	6,951,199	6,629,787	6,484,712	0	3,211	0	0	6.670	7.027	MON	36,853	426,680	12/01/2009	03/16/2042
38373M-HM-5	GNMA SENIOR CMBS 03-78			2	1	1,297,864	95.0390	1,334,322	1,403,969	1,321,907	0	337	0	0	5.392	5.990	MON	6,299	73,407	12/01/2009	09/16/2044
38373M-J5-0	GNMA SENIOR CMBS 07-52A Z			2	1	1,137,351	76.6700	1,166,620	1,521,612	1,107,605	0	(14,520)	0	0	4.350	6.342	MON	5,516	64,657	12/01/2009	01/16/2048
38373M-KL-3	GNMA SENIOR CMBS 03-109-Z			2	1	2,042,665	91.4880	2,041,881	2,231,857	2,028,690	0	(9,918)	0	0	5.310	7.727	MON	9,876	115,855	12/01/2009	11/16/2043
38373M-KU-3	GNMA CMBS 04-10-E			2	1	981,130	100.3700	1,003,700	1,000,000	985,624	0	636	0	0	5.279	5.497	MON	4,399	52,797	01/29/2004	01/16/2035
38373M-LS-7	GNMA CMBS 04-51-D			2	1	966,484	103.6880	1,036,880	1,000,000	980,402	0	2,208	0	0	5.029	5.482	MON	4,190	50,283	07/27/2004	11/16/2033
38373M-M3-1	GNR..07-69 AGENCY CMBS 07-6-Z			2	1	2,755,524	77.7700	2,826,696	3,634,686	2,683,218	0	(39,753)	0	0	4.500	6.430	MON	13,630	159,643	12/01/2009	03/16/2049
38373M-VY-3	GNMA CMBS 06-39 Z			2	1	2,348,412	96.4000	2,500,431	2,593,808	2,317,368	0	(12,782)	0	0	5.643	6.497	MON	12,197	141,991	12/01/2009	07/16/2046
38373V-K6-6	GNMA SENIOR CMBS 02-85-Z			2	1	3,044,959	102.1900	3,152,722	3,085,157	3,054,473	0	563	0	0	6.135	6.298	MON	15,773	183,132	12/01/2009	03/16/2042
38373V-T8-3	GNMA SENIOR CMBS 02-83-Z			2	1	4,342,300	98.7420	4,506,970	4,564,390	4,406,494	0	3,137	0	0	5.837	6.265	MON	22,203	258,406	12/01/2009	10/16/2042
38373Y-MX-9	GNMA SENIOR CMBS 02-91-Z			2	1	15,147,932	101.3750	15,508,315	15,297,932	15,179,157	0	863	0	0	6.030	6.165	MON	76,866	893,661	12/01/2009	04/16/2044
38374F-2T-0	GNMA CMBS 04-25-C			2	1	964,531	104.5030	1,045,025	1,000,000	977,325	0	2,256	0	0	5.190	5.644	MON	4,325	51,900	07/27/2004	05/16/2045
38374G-5U-2	GNMA SENIOR CMBS 04-45-ZS			2	1	5,778,623	102.3560	6,203,879	6,061,089	5,871,974	0	11,350	0	0	5.427	5.948	MON	27,411	319,467	12/01/2009	10/16/2033
38374G-CG-5	GNMA SENIOR CMBS 04-23-Z			2	1	1,359,813	95.6990	1,310,424	1,369,318	1,359,566	0	(966)	0	0	5.540	5.654	MON	6,321	73,628	12/01/2009	03/16/2044
38374H-B9-0	GNMA CMBS 04-60-D			2	1	2,000,000	107.4070	2,148,133	2,000,000	2,000,000	0	0	0	0	5.582	5.616	MON	9,303	111,640	07/28/2004	10/16/2031
2999999 - Total Bonds - U.S. Special Revenue - Defined Multi-Class Commercial Mortgage-Backed Securities						66,611,218	XXX	69,535,962	69,347,590	66,518,067	0	(97,592)	0	0	XXX	XXX	XXX	340,965	3,986,716	XXX	XXX
3199999 - Total - U.S. Special Revenue Bonds						270,059,470	XXX	276,242,278	297,132,140	272,642,509	0	615,486	0	0	XXX	XXX	XXX	1,628,508	14,815,220	XXX	XXX
001055-AC-6	AFLAC INCORPORATED CORP BND				1FE	588,404	114.6800	573,399	500,000	587,863	0	(542)	0	0	8.500	6.018	MN	5,431	0	12/01/2009	05/15/2019
00206R-AD-4	AT&T INC CORP BND				1FE	1,991,360	102.7600	2,055,200	2,000,000	1,991,604	0	106	0	0	6.500	6.533	MS	43,333	130,000	08/28/2007	09/01/2037
00209T-AA-3	COMCAST CABLE CO CORP BND				2FE	869,390	115.5040	1,045,310	905,000	890,297	0	3,812	0	0	8.375	8.970	MS	22,317	75,794	11/19/2002	03/15/2013
010392-EE-4	ALABAMA POWER COMPANY CORP BND				1FE	2,785,830	99.5370	2,986,115	3,000,000	2,794,740	0	3,917	0	0	5.600	6.158	MS	49,467	168,000	08/27/2007	03/15/2033
013817-AQ-4	ALCOA INC CORP BND				2FE	1,002,827	92.5000	925,000	1,000,000	1,002,566	0	(142)	0	0	5.870	5.840	FA	20,871	58,700	05/02/2007	02/23/2022
023650-AH-7	AMERICA WEST AIRLINES P-T TR CORP BND			2	4FE	1,475,916	81.0000	1,127,823	1,392,374	1,457,882	0	(3,852)	0	0	7.100	6.504	AO	24,440	98,859	07/28/2004	04/02/2021
024937-A@-3	AMERICAN CAP STRAT LTD. CORP BND				5	1,100,000	90.0000	1,800,000	2,000,000	1,251,051	0	151,051	900,000	0	6.460	6.460	MS	43,067	154,637	08/18/2004	09/01/2011
0258M0-CY-3	AMERICAN EXPRESS CREDIT CO CORP BND				1FE	499,175	112.5310	562,656	500,000	499,372	0	146	0	0	7.300	7.340	FA	13,282	36,500	08/15/2008	08/20/2013
026074-AA-2	AMERICAN FIN GRP, INC. CORP BND				2FE	586,794	111.6190	580,419	520,000	586,132	0	(662)	0	0	9.875	7.937	JD	2,282	25,390	11/02/2009	06/15/2019
029912-AZ-5	AMERICAN TOWER CORPORATION CORP BND 144				2FE	2,172,042	101.5510	2,208,738	2,175,000	2,172,116	0	74	0	0	4.625	4.654	AO	19,839	0	10/13/2009	04/01/2015
032479-AD-9	ANADARKO FINANCE CORP BND				2FE	4,724,579	112.2210	4,881,622	4,350,000	4,710,340	0	(7,406)	0	0	7.500	6.761	MN	54,375	326,250	12/07/2007	05/01/2031
037735-BZ-9	APPALACHIAN POWER COMPANY BND				2FE	1,020,680	97.7070	977,070	1,000,000	1,019,062	0	(378)	0	0	5.950	5.800	MN	7,603	59,500	12/21/2004	05/15/2033
038222-AD-7	APPLIED MATERIALS INC. CORP BND				1FE	2,267,920	104.7910	2,095,819	2,000,000	2,166,727	0	(16,543)	0	0	7.125	5.780	AO	30,083	142,500	09/23/2002	10/15/2017
048677-AB-4	ATLANTIC MARINE CORPS COMMUNITY CORP BND			2	1FE	1,000,000	70.1400	701,400	1,000,000	1,000,000	0	0	0	0	5.343	5.342	JD	4,453	53,430	09/28/2005	12/01/2050
048825-AV-5	ATLANTIC RICHFIELD COMPANY CORP BND				1FE	343,438	109.0360	381,624	350,000	349,270	0	570	0	0	9.125	9.319	MS	10,646	31,938	03/12/1986	03/01/2011
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC CORP BND 144A				2FE	921,772	107.7910	997,071	925,000	921,901	0	129	0	0	6.375	6.423	JD	4,914	28,993	06/01/2009	06/01/2019
055630-AA-8	BANK OF NEW YORK CORP BND 144A			1	1FE	1,456,800	98.0000	1,470,000	1,500,000	1,464,231	0	971	0	0	7.780	8.040	JD	9,725	116,700	08/02/1999	12/01/2026
05568B-AA-6	BNSF RAILWAY COMPANY CORP BND			2	1FE	390,034	104.1230	406,768	390,661	390,160	0	23	0	0	5.720	5.733	JJ	10,304	22,346	05/12/2006	01/15/2024

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	Code	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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
06406H-BM-0	BANK OF NEW YORK CO CORP BND				1FE	499,350	105.3020	526,508	500,000	499,385	0	35	0	0	5.450	5.467	MN	3,482	13,852	05/05/2009	05/15/2019
06877#-AB-9	BARRY WEHMILLER COMPANIES INC CORP BND				2	2,000,000	98.1720	1,963,440	2,000,000	2,000,000	0	0	0	0	5.510	5.510	AO	18,979	110,200	04/02/2004	04/29/2014
079857-AH-1	BELLSOUTH CAPITAL FUNDING CORP BND				1FE	2,825,825	114.2300	2,855,738	2,500,000	2,784,640	0	(6,462)	0	0	7.875	6.826	FA	74,375	196,875	12/10/2001	02/15/2030
097023-AU-9	BOEING CO CORP BND				1FE	2,177,720	104.2650	2,085,309	2,000,000	2,162,453	0	(3,424)	0	0	6.125	5.500	FA	46,278	122,500	12/21/2004	02/15/2033
10623*-AA-4	BRAZOS SANDY CRK COOP UTILITY CORP BND				1Z	300,000	106.4210	319,263	300,000	300,000	0	0	0	0	6.540	6.540	JD	55	3,052	10/06/2009	06/30/2024
116663-AC-9	BRUCE MANSFIELD UNIT CORP BND			2	2FE	403,028	94.1020	373,306	396,706	402,832	0	(97)	0	0	6.850	6.720	JD	2,265	27,174	10/01/2007	06/01/2034
126410-LM-9	CSX TRANS, INC. CORP BND			2	1FE	922,872	105.7860	976,274	922,872	922,872	0	0	0	0	6.251	6.250	JJ	26,601	57,689	12/10/2007	01/15/2023
126410-LN-7	CSX TRANS, INC. SECURED CORP BND				1FE	528,570	115.1970	608,898	528,570	528,570	0	0	0	0	8.375	8.375	AO	9,345	43,161	10/21/2008	10/15/2014
12673P-AC-9	CA, INC CORP BND				2FE	1,209,776	100.6240	1,227,609	1,220,000	1,209,857	0	81	0	0	5.375	5.484	JD	8,743	0	11/09/2009	12/01/2019
12811@-AC-6	CLMS CORP BND				2FE	219,236	91.9430	201,572	219,236	219,236	0	0	0	0	6.670	6.670	JJ	6,743	14,623	06/21/2007	07/15/2019
134011-AC-9	CAMP PENDLETON & QUANTICO HOUS CORP BND			1	2FE	1,038,620	75.8030	758,031	1,000,000	1,034,205	0	(617)	0	0	5.937	5.650	AO	14,843	59,370	01/30/2004	10/01/2043
14155#-AA-8	ST LOUIS CARDINALS CLUB TRUST CORP BND			2	3	2,216,655	96.3240	2,135,170	2,216,655	2,216,655	0	0	0	0	5.720	5.720	MS	32,050	126,793	11/25/2003	09/30/2027
144141-CY-2	PROGRESS ENERGY CAROLINAS CORP BND				1FE	3,946,216	109.2980	3,962,068	3,625,000	3,944,714	0	(1,571)	0	0	6.300	5.665	AO	57,094	145,688	08/13/2009	04/01/2038
14912L-4D-0	CATERPILLAR FINL SERV CORP BND				1FE	498,365	114.8190	574,093	500,000	498,521	0	123	0	0	7.050	7.096	MS	8,910	35,642	09/23/2008	10/01/2018
16724*-AC-5	CHICAGO BASEBALL HOLDINGS CORP BND				2Z	200,000	96.3770	192,753	200,000	200,000	0	0	0	0	7.170	7.165	JD	2,549	0	09/25/2009	12/31/2010
172967-EC-1	CITIGROUP INC CORP BND				1FE	1,852,740	88.7070	1,774,145	2,000,000	1,857,217	0	1,876	0	0	5.875	6.433	MN	10,444	117,500	08/17/2007	05/29/2037
178180-GB-5	CITY NTL BK CORP BND				1FE	600,000	98.0910	588,545	600,000	600,000	0	0	0	0	9.000	9.003	JJ	20,850	0	08/11/2009	08/12/2019
20030N-AU-5	COMCAST CORPORATION CORP BND				2FE	3,167,348	109.4430	3,474,817	3,175,000	3,168,394	0	630	0	0	6.300	6.334	MN	25,559	200,025	08/20/2007	11/15/2017
202218-AG-8	COMMERCIAL NET LEASE RLTY, INC SENIOR CO				2FE	997,070	101.6100	1,016,100	1,000,000	998,474	0	289	0	0	6.250	6.290	JD	2,778	62,500	06/15/2004	06/15/2014
209111-EL-3	CONSOLIDATED EDISON CO OF NY CORP BND				1FE	501,385	101.5070	507,533	500,000	501,334	0	(21)	0	0	5.850	5.830	MS	8,613	29,250	03/21/2006	03/15/2036
224044-AK-3	COX COMMUNICATIONS INC. SENIOR CORP BND				2FE	1,132,320	112.7340	1,127,335	1,000,000	1,082,243	0	(11,548)	0	0	7.250	5.587	MN	9,264	72,500	03/04/2005	11/15/2015
224044-BR-7	COX COMMUNICATIONS INC. CORP BND 144A				2FE	1,411,260	102.0900	1,531,355	1,500,000	1,413,931	0	1,080	0	0	6.450	6.923	JD	8,063	96,750	06/12/2007	12/01/2036
247025-AE-9	DELL INC CORP BND				1FE	592,550	106.4910	532,456	500,000	583,122	0	(2,550)	0	0	7.100	5.632	AO	7,494	35,500	12/14/2005	04/15/2028
24713#-AC-8	DELOITTE & TOUCHE LLP CORP BND			2	1	573,250	104.2970	570,743	547,229	555,294	0	(4,231)	0	0	7.410	6.503	AO	10,137	40,550	02/24/2005	10/01/2011
24713#-AE-4	DELOITTE & TOUCHE LLP CORP BND				1	1,068,990	112.3770	1,123,770	1,000,000	1,044,734	0	(5,039)	0	0	7.830	6.987	AO	19,575	78,300	04/16/2004	10/01/2016
24713@-AC-0	DELOITTE & TOUCHE LLP CORP BND				1	1,053,090	105.1910	1,051,910	1,000,000	1,036,288	0	(4,159)	0	0	6.590	5.940	MN	7,505	67,400	06/02/2005	11/20/2016
251799-AA-0	DEVON ENERGY CORP BND				2FE	1,155,950	126.8760	1,268,765	1,000,000	1,149,474	0	(2,870)	0	0	7.950	6.654	AO	16,783	79,500	07/30/2007	04/15/2032
25271C-AL-6	DIAMOND OFFSHORE DRILLING INC. CORP BND				2FE	3,233,828	98.0580	3,186,889	3,250,000	3,233,896	0	68	0	0	5.700	5.735	AO	42,710	0	10/05/2009	10/15/2039
25755T-AA-8	DOMINOS, INC. CORP BND 144A				2FE	3,719,844	84.0000	3,360,000	4,000,000	3,728,005	0	3,991	0	0	5.261	5.797	JAJO	37,996	209,855	12/13/2007	04/25/2037
26138E-AH-2	DR PEPPER SNAPPLE GROUP INC CORP BND				2FE	974,261	111.9680	1,119,676	1,000,000	976,355	0	2,094	0	0	6.820	7.202	MN	11,367	68,200	01/14/2009	05/01/2018
264399-EQ-5	DUKE ENERGY CORP CORP BND				2FE	798,496	109.6030	876,823	800,000	798,750	0	254	0	0	6.300	6.344	FA	21,000	25,900	01/21/2009	02/01/2014
26442C-AA-2	DUKE ENERGY CAROLINAS LLC CORP BND				1FE	3,228,940	104.9730	3,411,637	3,250,000	3,229,905	0	277	0	0	6.100	6.147	JD	16,521	198,250	08/27/2007	06/01/2037
26884A-AD-5	ERP OPERATING LIMITED PARTNERS CORP BND				2FE	500,000	106.0900	530,448	500,000	500,000	0	0	0	0	7.570	7.570	FA	14,299	37,850	08/08/1996	08/15/2026
285659-AF-5	ELECTRONIC DATA SYSTEMS CORP BND				1FE	1,337,600	118.1090	1,511,797	1,280,000	1,331,233	0	(1,164)	0	0	7.450	7.071	AO	20,132	95,360	04/28/2003	10/15/2029
291228-AA-2	EMIGRANT BANCORP CORP BND 144A				5FE	1,979,020	66.5850	1,331,700	2,000,000	1,988,988	0	2,077	0	0	6.250	6.394	JD	5,556	125,000	06/17/2004	06/15/2014
29250R-AN-6	ENBRIDGE ENERGY PRTNRS LP CORP BND				2FE	1,193,592	107.6640	1,291,968	1,200,000	1,194,405	0	494	0	0	6.500	6.574	AO	16,467	78,000	08/25/2008	04/15/2018
29273R-AG-4	ENERGY TRANSFER PARTNERS LP SENIOR CORP				2FE	3,992,440	107.5250	4,300,996	4,000,000	3,994,402	0	1,397	0	0	6.000	6.045	JJ	120,000	240,000	03/25/2008	07/01/2013
29379V-AB-9	ENTERPRISE PROD OPER LP SENIOR CORP BND				2FE	3,996,240	106.5810	4,263,240	4,000,000	3,997,427	0	703	0	0	5.650	5.672	AO	56,500	226,000	03/31/2008	04/01/2013
302200-9A-0	EXPONENTIAL OF NEW YORK LLC CORP BND				1Z	605,144	100.0000	605,144	605,144	605,144	0	0	0	0	0.000	0.000	DEC	0	0	04/12/2000	04/11/2011
338906-B*-0	FLEXI-VAN LEASING INC CORP BND				2FE	2,000,000	99.7900	1,995,800	2,000,000	2,000,000	0	0	0	0	5.130	5.130	MN	12,825	102,600	11/03/2004	11/16/2011
341081-ET-0	FLORIDA POWER & LIGHT CO CORP BND				1FE	992,440	90.7690	907,694	1,000,000	992,995	0	135	0	0	4.950	4.999	JD	4,125	49,500	06/02/2005	06/01/2035
35952F-AA-8	FORT HUACHUCA - YPG COMMUNITIE CORP BND				1FE	503,475	103.6810	518,405	500,000	503,475	0	0	0	0	8.250	8.189	JD	1,833	26,125	04/22/2009	12/15/2053
36239Y-AB-8	GAMCO INVESTORS INC CORP BND				2FE	1,500,000	86.4900	1,297,350	1,500,000	1,500,000	0	0	0	0	5.500	5.500	MN	10,542	82,500	05/08/2003	05/15/2013
368710-AC-3	GENENTECH INC CORP BND				1FE	462,075	96.2250	481,127	500,000	464,221	0	602	0	0	5.250	5.790	JJ	12,104	26,250	03/21/2006	07/15/2035
36962G-U6-9	GE CAPITAL CORP CORP BND MTN				1FE	485,995	100.8160	504,078	500,000	490,567	0	1,296	0	0	5.000	5.371	JJ	12,014	25,000	03/24/2006	01/08/2016
372546-AA-9	GEORGE UNIVER CORP BND				1FE	575,000	108.5000	623,875	575,000	575,000	0	0	0	0	6.000	6.000	FA	14,375	13,417	03/04/2009	02/01/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
373334-JN-2	GEORGIA POWER COMPANY CORP BND				1FE	996,280	105.1770	1,051,769	1,000,000	996,301	0	21	0	0	5.950	5.977	FA	24,792	28,263	02/04/2009	02/01/2039
382388-AU-0	GOODRICH CORP SENIOR CORP BND				2FE	1,081,760	107.9310	1,079,309	1,000,000	1,078,959	0	(1,159)	0	0	6.800	6.190	JJ	34,000	68,000	05/10/2007	07/01/2036
401378-AA-2	GUARDIAN LIFE AM CORP BND 144A				1FE	697,788	101.6570	716,682	705,000	697,798	0	10	0	0	7.375	7.461	MS	12,276	0	10/01/2009	09/30/2039
404201-AB-3	HSBC BANK USA CORP BND				1FE	476,130	93.4170	467,085	500,000	477,442	0	367	0	0	5.625	5.971	FA	10,625	28,125	03/21/2006	08/15/2035
404399-AA-5	HVB FUNDING TRUST CORP BND 144A			1	2FE	7,086,864	87.0000	4,985,100	5,730,000	7,019,786	0	(29,314)	0	0	9.000	6.899	JD	1,433	515,700	08/02/2007	10/22/2029
406216-AW-1	HALLIBURTON COMPANY SENIOR CORP BND				1FE	499,995	113.4580	567,290	500,000	500,000	0	2	0	0	6.700	6.700	MS	9,864	33,779	09/09/2008	09/15/2038
409322-AC-8	HAMPTON ROADS PPV LLC CORP BND 144A			2	2FE	1,000,000	69.2970	692,970	1,000,000	1,000,000	0	0	0	0	6.171	6.171	JD	2,743	61,710	11/29/2007	06/15/2053
438516-AT-3	HONEYWELL INTERNATIONAL INC SENIOR CORP				1FE	1,939,093	102.5470	2,149,385	2,096,000	1,942,012	0	2,115	0	0	5.700	6.266	MS	35,178	119,472	08/21/2008	03/15/2037
441812-GM-0	HSBC FINANCE CORP CORP BND				1FE	2,129,620	103.6320	2,072,646	2,000,000	2,010,123	0	(17,865)	0	0	8.000	7.024	JJ	73,778	160,000	05/25/2001	07/15/2010
450679-BX-2	ITT INDUSTRIES INC. CORP BND				2FE	3,087,089	107.9760	3,239,281	3,000,000	3,082,736	0	(4,352)	0	0	6.125	5.739	MN	30,625	91,875	04/29/2009	05/01/2019
454889-AM-8	INDIANA MICHIGAN POWER COMPANY CORP BND				2FE	1,401,225	98.8400	1,482,594	1,500,000	1,404,440	0	1,249	0	0	6.050	6.555	MS	26,721	90,750	06/12/2007	03/15/2037
456650-AC-7	INFINITY PROPERTY AND CASUALTY CORP BND				2FE	3,015,440	97.8590	2,935,756	3,000,000	3,007,552	0	(1,605)	0	0	5.500	5.431	FA	60,958	165,000	05/26/2005	02/18/2014
459200-AM-3	IBM CORP CORP BND				1FE	8,765,999	115.6230	8,787,360	7,600,000	8,587,430	0	(37,984)	0	0	7.000	5.734	AO	90,144	532,000	10/25/2005	10/30/2025
459200-AS-0	IBM CORP CORP BND				1FE	559,025	110.0450	550,223	500,000	552,068	0	(1,642)	0	0	6.500	5.577	JJ	14,986	32,500	04/08/2005	01/15/2028
46625H-AX-8	JPMORGAN CHASE & CO SUB CORP BND				1FE	799,352	105.0080	840,064	800,000	799,668	0	53	0	0	5.250	5.259	MN	7,000	42,000	04/16/2003	05/01/2015
46849E-AP-2	JACKSON NATIONAL LIFE GLOBAL F CORP BND				1FE	2,988,480	88.6410	2,659,233	3,000,000	2,992,570	0	704	0	0	4.700	4.736	JD	11,750	141,000	05/22/2003	06/01/2018
472319-AB-8	JEFFERIES GROUP INC. CORP BND				2FE	1,029,540	93.2950	932,947	1,000,000	1,017,527	0	(2,343)	0	0	5.500	5.166	MS	16,194	55,000	03/16/2004	03/15/2016
48121C-YK-6	JP MORGAN CHASE BANK, NA CORP BND				1FE	1,673,107	106.4040	1,782,267	1,675,000	1,673,468	0	151	0	0	6.000	6.015	AO	25,125	100,500	09/19/2007	10/01/2017
487312-AA-8	KEENAN FORT DETRICK ENERGY CORP BND 144A				1FE	575,964	96.9360	637,719	657,877	576,302	0	338	0	0	6.093	7.197	MN	5,011	20,219	10/13/2009	05/15/2033
49725V-AB-8	KIOWA POWER PARTNERS LLC CORP BND 144A			2	2FE	1,000,000	96.0000	960,000	1,000,000	1,000,000	0	0	0	0	5.737	5.737	MJSD	159	57,370	11/19/2004	03/30/2021
500255-AN-4	KOHLS CORP CORP BND				2FE	1,004,860	100.7770	1,007,770	1,000,000	1,004,604	0	(91)	0	0	6.000	5.963	JJ	27,667	60,000	02/06/2003	01/15/2033
500255-AP-9	KOHLS CORPORATION SENIOR CORP BND				2FE	1,990,080	110.5920	2,211,847	2,000,000	1,992,337	0	722	0	0	6.250	6.312	JD	5,556	125,000	11/20/2007	12/15/2017
50075N-AR-5	KRAFT FOODS INC. CORP BND				2FE	5,187,100	106.2680	5,313,404	5,000,000	5,182,459	0	(2,248)	0	0	7.000	6.708	FA	136,111	350,000	09/05/2007	08/11/2037
502413-AX-5	L-3 COMMUN CORP CORP BND 144A				2FE	1,469,720	98.9180	1,459,033	1,475,000	1,469,828	0	109	0	0	5.200	5.246	AO	18,962	0	09/29/2009	10/15/2019
524908-CM-0	LEHMAN BROS HOLDINGS INC CORP BND				6Z	243,750	19.5000	487,500	2,500,000	243,750	0	0	0	0	0.000	81.393	FA	0	0	07/06/2001	08/15/2010
524908-R4-4	LEHMAN BROS HOLDINGS INC CORP BND				6Z	3,375	0.0300	810	2,700,000	810	(14)	0	0	0	0.000	6,562.963	JJ	0	0	08/17/2007	07/17/2037
52517P-SC-6	LEHMAN BROS HOLDINGS INC CORP BND				6Z	356,250	19.5000	731,250	3,750,000	356,250	0	0	0	0	0.000	71.187	JJ	0	0	09/26/2003	01/18/2012
532457-BA-5	ELI LILLY AND COMPANY CORP BND				1FE	1,793,400	99.4710	1,989,411	2,000,000	1,800,229	0	2,717	0	0	5.550	6.324	MS	32,683	111,000	06/12/2007	03/15/2037
540424-AN-8	LOEWS CORP BND				1FE	1,996,100	98.2190	1,964,377	2,000,000	1,997,695	0	307	0	0	5.250	5.272	MS	30,917	105,000	03/08/2004	03/15/2016
546268-AG-8	LOUISIANA LD & EXPL CO CORP BND				1FE	1,249,150	117.6630	1,176,625	1,000,000	1,208,628	0	(9,783)	0	0	7.650	5.487	JD	6,375	76,500	06/09/2005	12/01/2023
565849-AG-1	MARATHON OIL CORP CORP BND				2FE	746,888	110.4440	828,327	750,000	747,358	0	471	0	0	6.500	6.599	FA	18,417	24,104	02/12/2009	02/15/2014
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY CORP BND				1FE	8,172,612	99.4720	8,156,735	8,200,000	8,172,640	0	28	0	0	5.900	5.924	MN	57,787	0	11/10/2009	11/15/2039
587405-AB-7	MERCANTILE BANKSHARES CORPORAT CORP BND				1FE	1,246,925	101.7760	1,272,198	1,250,000	1,248,831	0	322	0	0	4.625	4.656	AO	12,205	57,813	04/08/2003	04/15/2013
589331-AN-7	MERCK & CO INC CORP BND				1FE	3,477,915	104.0500	3,641,737	3,500,000	3,478,838	0	923	0	0	5.000	5.081	JD	486	89,931	06/22/2009	06/30/2019
595620-AE-5	MIDAMERICAN ENERGY COMPANY CORP BND				1FE	495,055	98.8320	494,160	500,000	495,355	0	76	0	0	5.750	5.820	MN	4,792	28,750	03/21/2006	11/01/2035
59562V-AM-9	MIDAMERICAN ENERGY HOLDINGS CO CORP BND				2FE	605,125	101.7980	636,238	625,000	605,830	0	279	0	0	6.125	6.367	AO	9,570	38,281	08/02/2007	04/01/2036
59562V-AP-2	MIDAMERICAN ENERGY HOLDINGS CO CORP BND				2FE	1,652,950	99.4910	1,741,093	1,750,000	1,656,096	0	1,251	0	0	5.950	6.367	MN	13,305	104,125	07/19/2007	05/15/2037
59562V-AR-8	MIDAMERICAN ENERGY HOLDINGS CO SENIOR CO				2FE	2,949,623	106.8800	3,179,666	2,975,000	2,950,775	0	304	0	0	6.500	6.564	MS	56,938	193,375	11/02/2007	09/15/2037
617446-H5-1	MORGAN STANLEY CORP BND				1FE	4,232,070	100.9370	4,542,178	4,500,000	4,286,608	0	22,277	0	0	5.550	6.371	AO	44,400	249,750	06/12/2007	04/27/2017
617446-HD-4	MORGAN STANLEY CORP BND				1FE	3,280,095	112.0810	3,362,428	3,000,000	3,268,463	0	(5,293)	0	0	7.250	6.485	AO	54,375	217,500	08/27/2007	04/01/2032
63615#-AE-1	NATIONAL FOOTBAL TRUST CORP BND				1FE	2,000,000	95.7540	1,915,080	2,000,000	2,000,000	0	0	0	0	0.271	3.084	FMAN	466	90,465	01/25/2008	02/28/2024
636792-AA-1	NATIONAL LIFE CORP BND 144A				2FE	1,095,600	104.0900	1,124,172	1,080,000	1,095,570	0	(30)	0	0	10.500	10.343	MS	30,870	0	09/23/2009	09/15/2039
651639-AE-6	NEWMONT MINING CORPORATION CORP BND				2FE	489,915	95.4100	477,052	500,000	490,523	0	157	0	0	5.875	6.022	AO	7,344	29,375	02/07/2006	04/01/2035
652478-AH-1	NEWS AMERICA HOLDINGS INC CORP BND				2FE	524,170	116.2140	581,069	500,000	506,896	0	(1,874)	0	0	9.250	8.730	FA	19,271	46,250	04/08/1993	02/01/2013
652482-BL-3	NEWS AMERICA HOLDINGS CORP BND				2FE	5,628,750	102.7250	6,035,108	5,875,000	5,636,886	0	3,269	0	0	6.400	6.731	JD	16,711	376,000	09/10/2007	12/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
655844-AF-5	NORFOLK SOUTHERN CORPORATION CORP BND				2FE	3,510,000	116.4510	3,784,671	3,250,000	3,484,004	0	(3,065)	0	0	7.050	6.484	MN	38,188	229,125	01/16/1998	05/01/2037
655844-BC-1	NORFOLK SOUTHERN CORPORATION CORP BND				2FE	1,920,188	107.9490	2,078,011	1,925,000	1,920,462	0	275	0	0	5.900	5.933	JD	5,048	61,204	05/27/2009	06/15/2019
674003-AA-6	OAKTREE CAPITAL CORP BND 144A				1FE	582,613	97.9290	577,779	590,000	582,661	0	47	0	0	6.750	6.925	JD	4,093	0	11/19/2009	12/02/2019
677240-AD-5	OHIO CAS CORP CORP BND				2FE	996,700	89.1050	891,051	1,000,000	998,207	0	330	0	0	7.300	7.348	JD	3,244	73,000	06/24/2004	06/15/2014
68233D-AL-1	ONCOR ELECTRIC CORP BND				2FE	1,666,740	109.3510	1,640,264	1,500,000	1,663,458	0	(3,282)	0	0	6.375	3.967	JJ	44,094	0	11/17/2009	01/15/2015
68389X-AE-5	ORACLE CORPORATION CORP BND				1FE	2,019,540	109.8500	2,196,997	2,000,000	2,019,443	0	(97)	0	0	6.500	6.425	AO	27,444	130,000	08/21/2008	04/15/2038
69331V-AA-4	PECO ENERGY COMPANY CORP BND				2FE	1,525,350	100.4330	1,506,488	1,500,000	1,521,302	0	(546)	0	0	7.380	7.239	AO	18,758	110,700	07/17/1998	04/06/2028
693627-AY-7	DUKE ENERGY INDIANA INC CORP BND				2FE	4,349,160	104.4160	4,176,657	4,000,000	4,347,747	0	(1,413)	0	0	6.120	5.486	AO	51,680	122,400	09/30/2009	10/15/2035
694308-GN-1	PACIFIC GAS AND ELECTRIC CO CORP BND				1FE	245,858	121.7440	304,361	250,000	246,187	0	279	0	0	8.250	8.500	AO	4,354	20,281	10/16/2008	10/15/2018
708696-BV-0	PENNSYLVANIA ELEC CO CORP BND				2FE	1,197,420	97.5220	1,170,268	1,200,000	1,197,430	0	10	0	0	6.150	6.166	AO	18,655	0	09/28/2009	10/01/2038
740816-AG-8	PRESIDENTS & FELLOWS OF HARVAR CORP BND				1FE	996,350	113.8210	1,138,214	1,000,000	996,502	0	104	0	0	6.500	6.527	JJ	29,972	38,458	12/05/2008	01/15/2039
742718-DF-3	PROCTER & GAMBLE COMPANY CORP BND				1FE	1,825,520	103.3150	2,066,299	2,000,000	1,831,446	0	2,349	0	0	5.550	6.195	MS	35,767	111,000	06/12/2007	03/05/2037
743263-AL-9	PROGRESS ENERGY INC. CORP BND				2FE	1,940,082	105.6620	2,086,827	1,975,000	1,948,426	0	3,570	0	0	5.625	5.893	JJ	51,227	111,094	07/31/2007	01/15/2016
743263-AP-0	PROGRESS ENERGY INC. CORP BND				2FE	2,953,800	98.1170	2,894,442	2,950,000	2,953,794	0	(5)	0	0	6.000	5.990	JD	22,125	0	11/16/2009	12/01/2039
74367C-AN-5	PROTECTIVE LIFE SECURED TRUST CORP BND M			1	1FE	1,000,000	85.6240	856,237	1,000,000	1,000,000	0	0	0	0	5.500	5.500	MS	16,194	55,000	03/08/2004	03/15/2024
744448-BZ-3	PUBLIC SERVICE COLORADO CORP BND				1FE	3,527,539	108.5230	3,852,556	3,550,000	3,528,410	0	285	0	0	6.250	6.297	MS	73,958	221,875	08/17/2007	09/01/2037
745332-BZ-8	PUGET SOUND ENERGY INC CORP BND				2FE	800,000	110.9890	887,910	800,000	800,000	0	0	0	0	6.750	6.750	JJ	24,900	25,800	01/20/2009	01/15/2016
74730*-AJ-1	QUAD GRAPHICS INC CORP BND				2	990,405	106.6860	960,174	900,000	970,089	0	(4,318)	0	0	8.000	6.954	MS	24,000	72,000	06/04/2004	09/01/2020
75950R-AB-8	RELIANCE STANDARD LIFE INSURAN CORP BND				1FE	996,970	98.9010	989,013	1,000,000	999,198	0	628	0	0	5.625	5.695	MS	16,563	56,250	03/03/2006	03/15/2011
771196-AU-6	ROCHE HOLDINGS INC CORP BND 144A				1FE	778,224	121.1990	969,596	800,000	778,424	0	200	0	0	7.000	7.223	MS	18,667	28,933	02/18/2009	03/01/2039
808626-AG-0	SCIENCE APPLICATIONS INTL CORP CORP BND				1FE	1,935,460	86.0280	1,720,567	2,000,000	1,940,746	0	1,174	0	0	5.500	5.731	JJ	55,000	110,000	12/21/2004	07/01/2033
82894*-AS-6	JR SIMPLOT CO CORP BND				2	2,000,000	107.0350	2,140,700	2,000,000	2,000,000	0	0	0	0	6.140	6.140	MS	40,933	122,800	01/28/2005	03/01/2015
841383-AC-6	SOUTHEAST HOUSING LLC CORP BND 144A			2	1FE	895,000	75.3410	753,410	1,000,000	895,665	0	331	0	0	6.225	6.989	JD	2,767	62,250	04/23/2008	12/15/2054
842400-FC-2	SOUTHERN CALIFORNIA EDISON CO CORP BND				1FE	778,566	100.5070	854,313	850,000	780,950	0	1,034	0	0	5.625	6.261	FA	19,922	47,813	08/10/2007	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON CORP BND				1FE	1,796,060	99.4780	1,989,569	2,000,000	1,802,838	0	2,719	0	0	5.550	6.315	JJ	51,183	111,000	06/12/2007	01/15/2037
855030-AJ-1	STAPLES INC. CORP BND				2FE	783,250	121.5000	941,625	775,000	782,207	0	(1,043)	0	0	9.750	9.465	JJ	34,843	37,781	03/25/2009	01/15/2014
857449-AB-8	STATE STREET BANK AND TRUST CO CORP BND				1FE	994,510	103.2470	1,032,466	1,000,000	996,320	0	322	0	0	5.250	5.303	AO	11,083	52,500	09/22/2003	10/15/2018
86679T-AA-3	SUN LIFE FINANCIAL GLOBAL FUND CORP BND				1FE	1,000,000	99.5800	995,800	1,000,000	1,000,000	0	0	0	0	0.528	3.671	JAJO	1,275	20,978	06/03/2005	07/06/2010
871829-AJ-6	SYSCO CORPORATION CORP BND				1FE	497,930	98.4510	492,257	500,000	498,064	0	34	0	0	5.375	5.403	MS	7,465	26,875	09/20/2005	09/21/2035
872287-AL-1	TCI COMMUNICATIONS INC BND				2FE	1,599,525	105.0850	1,576,281	1,500,000	1,581,552	0	(2,284)	0	0	7.125	6.606	FA	40,375	106,875	04/20/1999	02/15/2028
87243B-AB-5	TGT PIPELINE LLC CORP BND				2FE	997,420	94.8820	948,821	1,000,000	998,311	0	156	0	0	5.200	5.225	JD	4,333	52,000	05/22/2003	06/01/2018
878091-BC-0	TEACHERS INSUR & ANNUITY CORP BND 144A				1FE	1,198,476	103.4100	1,240,920	1,200,000	1,198,477	0	1	0	0	6.850	6.860	JD	3,425	0	12/11/2009	12/16/2039
88031Q-AA-8	TENASKA VIRGINA PARTNERS LP CORP BND 144			2	2FE	1,730,264	98.0000	1,695,659	1,730,264	1,730,264	0	0	0	0	6.119	6.119	MJSD	294	105,875	04/29/2004	03/30/2024
880394-AD-3	PACTIV CORP CORP BND				2FE	5,839,400	110.4580	5,522,922	5,000,000	5,518,635	0	(52,948)	0	0	8.125	6.356	JD	18,056	406,250	08/26/2002	06/15/2017
88163V-AD-1	TEVA PHARM FIN LLC SENIOR CORP BND				2FE	7,596,034	102.1260	7,455,214	7,300,000	7,596,691	0	(198)	0	0	6.150	5.840	FA	187,063	153,750	10/01/2009	02/01/2036
88579E-AC-9	3M COMPANY CORP BND				1FE	1,868,620	104.4270	2,088,536	2,000,000	1,873,547	0	2,241	0	0	5.700	6.185	MS	33,567	114,000	06/12/2007	03/15/2037
88732J-AJ-7	TIME WARNER CABLE INC CORP BND				2FE	3,437,980	102.7340	3,595,673	3,500,000	3,439,608	0	763	0	0	6.550	6.688	MN	38,208	229,250	11/05/2007	05/01/2037
88732J-AR-9	TIME WARNER CABLE INC CORP BND				2FE	2,488,350	114.8470	2,871,180	2,500,000	2,489,908	0	1,558	0	0	7.500	7.613	AO	46,875	96,354	03/23/2009	04/01/2014
90309#-AA-3	UNITED AMERICAN INDEMNITY-A CORP BND			2	1FE	1,000,000	92.4860	924,860	1,000,000	1,000,000	0	0	0	0	6.220	6.220	JJ	27,817	62,200	06/16/2005	07/20/2015
913017-BP-3	UNITED TECHNOLOGIES CORP CORP BND				1FE	2,003,740	108.3760	2,167,514	2,000,000	2,003,740	0	0	0	0	6.125	6.109	JJ	56,486	142,576	08/21/2008	07/15/2038
91324P-AR-3	UNITED HEALTH GROUP INC CORP BND				1FE	488,710	90.7990	453,995	500,000	489,330	0	166	0	0	5.800	5.962	MS	8,539	29,000	03/21/2006	03/15/2036
91913Y-AL-4	VALERO ENERGY CORPORATION CORP BND				2FE	1,927,440	93.8630	1,877,256	2,000,000	1,929,576	0	847	0	0	6.625	6.913	JD	5,889	132,500	06/12/2007	06/15/2037
92344G-AM-8	VERIZON GLOBAL FDG CO CORP BND				1FE	1,372,275	119.2450	1,490,567	1,250,000	1,357,962	0	(2,244)	0	0	7.750	6.960	JD	8,073	96,875	12/11/2001	12/01/2030
927804-FE-9	VIRGINIA ELECTRIC AND POWER CO SR CORP B				1FE	2,563,475	108.4690	2,711,729	2,500,000	2,562,258	0	(826)	0	0	6.350	6.162	MN	13,670	158,750	02/21/2008	11/30/2037
92933D-AA-8	WEA FINANCE LLC CORP BND 144A				1FE	445,410	112.7880	507,548	450,000	445,860	0	450	0	0	7.500	7.750	JD	2,719	16,875	05/26/2009	06/02/2014
94973V-AH-0	WELLPOINT INC CORP BND				1FE	546,980	95.7750	478,873	500,000	543,745	0	(828)	0	0	5.950	5.313	JD	1,322	29,750	09/01/2005	12/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
97180*-VW-5	GATX CAP CORP CORP BND			2	2	9,049	99.6310	9,016	9,049	9,049	0	0	0	0	7.150	7.150	MS	176	647	09/24/1993	03/23/2010
97180*-VY-1	GATX CAP CORP CORP BND			2	2	32,192	99.6310	32,073	32,192	32,192	0	0	0	0	7.150	7.150	MS	627	2,302	09/24/1993	03/23/2010
973735-AY-9	WINDSOR PETROLEUM TRANSPORT CO CORP BND			2	3FE	2,762,199	91.8300	3,195,769	3,480,092	3,037,343	0	39,266	0	0	7.840	10.466	JJ	125,809	272,839	01/07/2000	01/15/2021
976843-BC-5	WISCONSIN PUBLIC SERVICE CO SECURED CORP				1FE	251,053	107.2410	268,103	250,000	250,363	0	(113)	0	0	4.875	4.821	JD	1,016	12,188	12/11/2002	12/01/2012
983024-AN-0	WYETH CORP BND				1FE	3,364,375	103.6050	3,626,172	3,500,000	3,368,676	0	1,806	0	0	5.950	6.238	AO	52,063	213,500	08/27/2007	04/01/2037
98385X-AM-8	XTO ENERGY INC. CORP BND				2FE	3,610,915	117.0380	4,096,322	3,500,000	3,608,359	0	(1,386)	0	0	6.750	6.507	FA	98,438	236,250	09/05/2007	08/01/2037
98956P-AA-0	ZIMMER HOLDINGS INC. CORP BND				2FE	1,249,075	97.9150	1,223,941	1,250,000	1,249,086	0	11	0	0	4.625	4.634	MN	7,066	0	11/12/2009	11/30/2019
136385-AL-5	CANADIAN NATURAL RES LIM CORP BND		A		2FE	1,379,085	103.6830	1,555,246	1,500,000	1,382,509	0	1,339	0	0	6.250	6.883	MS	27,604	93,750	06/12/2007	03/15/2038
292505-AD-6	ENCANA CORPORATION CORP BND		A		2FE	552,485	106.8180	534,089	500,000	549,275	0	(894)	0	0	6.500	5.747	FA	12,278	32,500	02/02/2006	08/15/2034
292505-AE-4	ENCANA CORPORATION CORP BND		A		2FE	49,652	108.2670	54,133	50,000	49,662	0	4	0	0	6.625	6.679	FA	1,251	3,313	08/08/2007	08/15/2037
292505-AG-9	ENCANA CORPORATION CORP BND		A		2FE	1,899,525	107.4930	2,015,489	1,875,000	1,899,300	0	(225)	0	0	6.500	6.400	FA	50,781	121,875	11/28/2007	02/01/2038
303901-AE-2	FAIRFAX FINL HLDGS LTD CORP BND		A		3FE	1,187,063	93.1250	1,187,344	1,275,000	1,193,013	0	756	0	0	7.750	8.350	JJ	45,564	98,813	11/20/1998	07/15/2037
448055-AF-0	HUSKY ENERGY INC. CORP BND		A		2FE	582,602	114.7480	659,803	575,000	582,389	0	(212)	0	0	7.250	7.068	JD	1,853	24,781	05/18/2009	12/15/2019
448096-AE-7	HUSKY OIL LTD CORP BND		A		2FE	1,015,267	108.6990	1,195,694	1,100,000	1,051,949	0	4,996	0	0	7.550	8.400	MN	10,612	83,050	07/15/1999	11/15/2016
669780-AE-1	NOVA GAS TSMN LTD CORP BND		A		1FE	1,238,660	110.6900	1,106,900	1,000,000	1,209,521	0	(7,509)	0	0	7.500	5.554	FA	27,292	75,000	09/28/2005	08/20/2026
725906-AN-1	PLACER DOME INC. CORP BND		A		2FE	528,440	103.3500	516,751	500,000	526,959	0	(428)	0	0	6.450	6.035	AO	6,808	32,250	02/02/2006	10/15/2035
775109-AL-5	ROGERS COMMUN INC. CORP BND		A		2FE	1,542,660	119.0240	1,785,362	1,500,000	1,542,232	0	(395)	0	0	7.500	7.265	FA	42,500	115,313	08/21/2008	08/15/2038
77531Q-AM-0	ROGERS WIRELESS INC CORP BND		A		2FE	1,000,000	116.5940	1,165,935	1,000,000	1,000,000	0	0	0	0	7.500	7.500	MS	22,083	75,000	11/19/2004	03/15/2015
884903-BB-0	THOMSON REUTERS CORP SENIOR CORP BND		A		1FE	1,362,405	112.2240	1,543,086	1,375,000	1,363,930	0	951	0	0	6.500	6.625	JJ	41,212	95,582	06/17/2008	07/15/2018
89352L-AC-4	TRANSCANADA PIPELINES LIMITED CORP BND		A		1FE	1,287,450	111.9520	1,399,398	1,250,000	1,279,089	0	(1,003)	0	0	7.060	6.817	AO	18,876	88,250	03/13/1998	10/14/2025
893578-A#-1	TRANSCONT CORP BND		I		1FE	1,000,000	93.5160	935,160	1,000,000	1,000,000	0	0	0	0	1.000	0.000	MJSD	861	25,956	10/27/2004	03/01/2014
893578-B*-4	TRANSCONT CORP BND		I		2FE	1,000,000	91.4870	914,870	1,000,000	1,000,000	0	0	0	0	6.269	6.300	MJSD	5,399	20,373	01/03/2005	03/01/2016
C8629#-AA-5	SUPERIOR PLUS CORP BND		I		2FE	774,064	106.2990	850,392	800,000	787,481	0	2,794	0	0	6.130	6.600	AO	8,446	49,040	06/10/2004	10/29/2013
04530D-AB-8	ASPEN INS HLDG SENIOR CORP BND 144A		F		2FE	1,994,220	101.2590	2,025,170	2,000,000	1,996,904	0	565	0	0	6.000	6.039	FA	45,333	120,000	08/11/2004	08/15/2014
05566G-AA-7	BNP PARIBAS INVESTMENT SERVICE CORP BND		R		1FE	1,036,820	103.0560	1,030,555	1,000,000	1,018,194	0	(3,131)	0	0	5.125	4.715	JJ	23,632	51,250	03/06/2003	01/15/2015
25243Y-AN-9	DIAGEO CAPITAL PLC SENIOR CORP BND		F		1FE	249,045	115.3250	288,314	250,000	249,321	0	276	0	0	7.375	7.454	JJ	8,502	13,521	10/16/2008	01/15/2014
268317-AB-0	ELECTRICITE DE FRANCE CORP BND 144A		F		1FE	1,993,760	112.8330	2,256,657	2,000,000	1,994,187	0	427	0	0	6.500	6.543	JJ	55,972	65,000	01/21/2009	01/26/2019
302154-AT-6	EXPORT-IMPORT BANK OF KOREA CORP BND		F		1FE	1,095,864	116.5000	1,281,500	1,100,000	1,096,530	0	666	0	0	8.125	8.218	JJ	39,722	44,936	01/12/2009	01/21/2014
453247-AA-6	INCAPS FUNDING I CORP BND 144A		F		1FE	483,452	69.7800	334,012	478,665	482,681	0	(293)	0	0	1.506	2.323	MJSD	621	11,469	05/19/2004	06/01/2033
456036-AE-2	INDUSTRIAL BANK OF KOREA CORP BND 144A		F		1FE	794,120	111.8280	894,624	800,000	794,816	0	696	0	0	7.125	7.303	AO	10,767	28,500	04/16/2009	04/23/2014
55608J-AA-6	MACQUARIE GROUP CORP BND 144A		F		1FE	299,313	108.7110	326,132	300,000	299,356	0	43	0	0	7.300	7.356	FA	8,821	0	07/30/2009	08/01/2014
55608J-AB-4	MACQUARIE BK LTD CORP BND 144A		F		1FE	298,698	111.4090	334,228	300,000	298,732	0	34	0	0	7.625	7.688	FA	8,769	0	08/06/2009	08/13/2019
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP BND		F		1FE	1,172,909	104.6850	1,230,046	1,175,000	1,173,055	0	147	0	0	5.125	5.148	FA	23,586	30,109	02/04/2009	02/10/2019
75405T-AA-7	RAS LAFFAN LIQUEFIED NATURAL G CORP BND		F	2	1FE	425,000	0.0000	495,177	500,000	428,280	0	3,280	0	0	5.298	7.242	MS	6,696	26,490	03/25/2009	09/30/2020
766879-AA-8	RINKER MATERIALS CORP SENIOR CORP BND 14		R		4FE	1,494,075	97.0480	1,455,720	1,500,000	1,513,524	0	(444)	0	0	7.700	7.600	JJ	51,333	115,500	07/18/1995	07/21/2025
780097-AW-1	ROYAL BANK OF SCOTLAND GRP PLC CORP BND		F		1FE	589,357	98.6170	581,842	590,000	589,366	0	9	0	0	6.400	6.415	AO	7,342	0	10/14/2009	10/21/2019
87927V-AR-9	TELECOM ITALIA CORP BND		F		2FE	4,618,047	107.6300	4,681,907	4,350,000	4,610,884	0	(3,494)	0	0	7.200	6.713	JJ	141,810	313,200	09/10/2007	07/18/2036
87938W-AC-7	TLEFONICA EMISNS CORP BND		F		1FE	3,865,374	114.6870	4,157,401	3,625,000	3,858,704	0	(3,248)	0	0	7.045	6.530	JD	7,803	255,381	09/10/2007	06/20/2036
880334-AA-5	TENGIZCHEVROIL LLP CORP BND 144A		F	2	2FE	714,545	99.4550	710,655	714,545	714,545	0	0	0	0	6.124	6.124	MN	5,591	43,759	11/16/2004	11/15/2014
893830-AT-6	TRANSOCEAN LTD CORP BND		F		2FE	2,565,000	110.9890	2,774,729	2,500,000	2,563,616	0	(763)	0	0	6.800	6.600	MS	50,056	170,000	02/21/2008	03/15/2038
90261X-EM-0	UBS AG CORP BND		F		1FE	3,171,190	101.1570	3,211,746	3,175,000	3,171,797	0	307	0	0	5.875	5.891	JD	5,700	186,531	12/17/2007	12/20/2017
92857W-AQ-3	VODAFONE GROUP PLC CORP BND		F		1FE	4,786,000	104.2230	5,211,142	5,000,000	4,792,287	0	2,761	0	0	6.150	6.477	FA	105,917	307,500	09/05/2007	02/27/2037
G6843#-AA-5	CARNIVAL CORPORATION CORP BND		R		2	1,147,140	102.9040	1,029,040	1,000,000	1,015,110	0	(25,086)	0	0	7.350	4.682	JJ	30,829	73,500	01/27/2004	07/31/2010
02759#-AJ-6	CONSOLIDATED PRESS HOLDINGS LT CORP BND		F		2	150,000	100.8890	151,334	150,000	150,000	0	0	0	0	0.000	0.000	AO	0	7,395	03/31/2004	04/29/2012
02759#-AK-3	CONSOLIDATED PRESS LTD PRVT CORP BND		F		2	150,000	95.3980	143,097	150,000	150,000	0	0	0	0	5.500	5.500	AO	1,421	8,250	03/31/2004	04/29/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
3299999 - Total Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						325,441,245	XXX	332,173,281	329,838,131	324,765,678	(14)	(13,052)	900,000	0	XXX	XXX	XXX	4,863,696	17,349,080	XXX	XXX
00089F-AA-8	ACST..07-1A ABS 07-1A G1 144A			2	1FE	168,422	75.0700	170,282	226,830	168,902	0	481	0	0	0.495	2.354	MON	75	193	10/07/2009	06/14/2037
00253C-HW-0	AAMES MTG TR ABS 02-2-A2			2	1Z*	58,116	52.2500	30,366	58,116	58,116	0	0	0	0	4.500	4.463	MON	218	2,615	12/18/2002	03/25/2033
05377R-AB-0	AESOP ABS 09-1A 144A			2	1FE	1,099,793	110.6470	1,217,117	1,100,000	1,099,821	0	28	0	0	9.310	9.504	MON	3,129	41,817	07/17/2009	10/20/2013
124860-CB-1	CBASS ABS 99-3 144A			2	1Z*	179,542	87.5450	160,336	183,147	180,423	0	292	0	0	6.632	6.884	MON	945	13,165	07/25/1999	08/02/2023
124860-CC-9	CBASS ABS 99-3 144A			2	1Z*	128,203	63.7500	116,756	183,147	130,039	0	1,476	0	0	6.632	11.740	MON	945	13,165	07/25/1999	02/03/2029
126673-QR-6	COUNTRYWIDE HOME EQUITY LN TR ABS 2004-S			2	1Z*	778,972	39.8900	340,062	852,500	788,691	0	4,874	0	0	0.473	1.613	MON	190	5,638	12/03/2007	02/15/2030
14574U-AB-6	CAUTO ABS 03-1-A2 144A			2	1FE	999,993	52.4870	524,872	1,000,000	999,993	0	1	0	0	5.820	5.891	MON	970	58,199	03/19/2003	03/25/2021
161546-HB-5	CHASE FUNDING MTG LOAN ABS 03-6-1A6			2	1Z*	416,417	93.0000	387,270	416,420	415,526	0	(234)	0	0	4.585	4.573	MON	1,591	19,093	11/20/2003	05/25/2015
161546-JG-2	CHASE FUNDING MTG LOAN ABS 04-2-1A4			2	1Z*	266,492	88.0000	232,948	264,713	264,815	0	(589)	0	0	5.323	5.198	MON	1,174	14,091	07/26/2004	06/01/2014
294751-CH-3	EQABS ABS 03-2-M1			2	1Z*	583,349	66.7230	389,228	583,350	582,250	0	(325)	0	0	5.050	5.057	MON	2,455	29,459	04/11/2003	09/25/2033
34528R-AE-2	FORDO ABS 09-A A3B			2	1FE	7,651,172	102.8480	7,713,600	7,500,000	7,603,692	0	(47,480)	0	0	2.733	1.710	MON	9,680	123,905	05/13/2009	02/15/2012
36242D-GW-7	GSAA ABS 04-7W-AF4			2	2Z*	5,016,211	85.1660	4,258,280	5,000,000	5,005,229	0	(7,391)	0	0	6.050	6.046	MON	25,208	298,777	09/17/2004	02/25/2024
41283E-AE-1	HDMOT ABS 06-3 B			2	1FE	504,000	103.8570	830,856	800,000	557,426	0	53,426	0	0	5.430	19.520	MON	1,931	39,820	01/12/2009	11/15/2014
42805R-AV-1	HERTZ ABS 09-2A A2 144A			2	1FE	589,964	99.7740	588,667	590,000	589,965	0	1	0	0	5.290	5.350	MON	520	5,375	10/16/2009	03/25/2016
74112R-AA-8	PART..09-1 ABS 09-1 A 144A			2	1FE	589,897	99.9900	589,941	590,000	589,897	0	0	0	0	5.670	5.743	MON	2,044	558	12/02/2009	04/15/2017
760985-YT-2	RAMP ABS 03-RZ4-A5			2	1Z*	89,628	88.8300	80,713	90,863	90,081	0	(85)	0	0	4.660	4.845	MON	353	4,234	12/04/2003	02/25/2032
76110W-VN-3	RASC ABS 03-KS11-AI4			2	1Z*	179,619	92.3720	165,954	179,659	179,178	0	(186)	0	0	4.510	4.488	MON	675	8,103	12/11/2003	02/25/2032
86359B-D4-0	STRUCTURED ASSET SEC CORP ABS 04-19XS-A3			2	1Z*	4,183,477	90.0000	3,741,743	4,157,492	4,161,841	0	(9,820)	0	0	5.420	5.327	MON	18,778	225,336	09/27/2004	06/01/2016
86359B-RC-7	STRUCTURED ASSET SEC CORP ABS 04-9XS-1A5			2	1Z*	2,020,000	52.4900	1,049,800	2,000,000	2,008,273	0	(4,390)	0	0	5.620	5.519	MON	9,367	112,400	04/01/2004	11/25/2015
86359B-T6-8	SASC ABS 04-23XS			2	1Z*	1,673,225	87.7000	1,468,336	1,674,272	1,671,353	0	(641)	0	0	5.360	5.381	MON	7,478	90,383	12/07/2004	01/25/2035
86359B-XK-2	SASC ABS 04-16XS-A3B			2	1Z*	3,835,096	83.0000	3,184,623	3,836,895	3,827,200	0	(2,092)	0	0	5.910	5.923	MON	18,897	226,760	07/21/2004	08/25/2034
870752-AA-0	SWIFT MASTER AUTO RECEIVABLES ABS 07-1 A			2	1FE	564,000	98.6300	591,780	600,000	575,803	0	11,803	0	0	0.333	4.178	MON	94	1,123	06/15/2009	06/15/2012
89655N-AA-8	TRINITY RAIL LEASING LP TRL..04 ABS 04-1A			2	1FE	5,950,975	88.7730	5,282,859	5,950,975	5,950,975	0	0	0	0	5.270	5.328	MON	14,810	313,616	08/10/2004	08/14/2027
922501-AA-9	VEGA CONTNR 06-1 ABS 06-1A-A 144A		F	2	3FE	813,871	90.0000	744,702	827,446	818,231	0	1,008	0	0	5.562	5.902	FMAN	6,520	46,023	04/07/2006	02/10/2021
3399999 - Total Bonds - Industrial and Miscellaneous (Unaffiliated) - Single Class Mortgage-Backed/Asset-Backed Securities						38,340,434	XXX	33,861,091	38,665,825	38,317,720	0	157	0	0	XXX	XXX	XXX	128,047	1,693,848	XXX	XXX
12669D-QS-0	CWHL CMO 02-18-A4			2	1Z*	6,133	99.7500	6,118	6,133	6,133	0	0	0	0	4.250	4.097	MON	22	261	01/09/2003	02/25/2033
12669E-ZL-3	COUNTRYWIDE HOME LOANS TR WHOLE CMO 03-3			2	1Z*	1,125,797	86.8750	1,020,781	1,175,000	1,142,892	0	9,845	0	0	5.250	5.777	MON	5,141	61,688	10/05/2004	09/25/2033
45254N-DM-6	IMM CMO 02-9F-M1			2	1Z*	116,257	25.0000	28,920	115,679	116,063	0	(28)	0	0	5.867	5.654	MON	566	6,787	01/07/2003	12/01/2019
45661E-GB-4	RAST CMO 06-A1W..1A8			2	3Z*	943,125	66.4140	664,138	1,000,000	959,291	0	4,171	0	0	5.905	6.739	MON	4,921	59,050	04/25/2006	04/25/2036
86359B-N6-4	SASC CMO 04-21XS-1A4			2	1Z*	9,995,313	90.0000	9,000,000	10,000,000	9,982,239	0	2,742	0	0	5.370	5.391	MON	44,750	537,000	11/08/2004	12/25/2034
86359B-UF-6	STRUCTURED ASSET SEC CORP WHOLE CMO 04-1			2	1Z*	1,476,328	76.4800	1,147,200	1,500,000	1,481,101	0	2,058	0	0	6.143	6.346	MON	7,704	92,996	05/13/2004	06/25/2034
911760-SY-3	VENDE..03-1 CMO 03-1-J			2	1FE	4,991,390	104.6250	5,231,250	5,000,000	4,990,721	0	(115)	0	0	5.750	5.815	MON	23,958	287,500	02/20/2003	11/15/2032
911760-TM-8	VENDE WHOLE CMO 03-2-Z			2	1FE	7,015,566	98.0000	7,998,464	8,161,698	7,631,042	0	251,022	0	0	5.000	6.894	MON	34,007	397,244	12/01/2009	05/15/2033
3499999 - Total Bonds - Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities						25,669,909	XXX	25,096,871	26,958,510	26,309,482	0	269,695	0	0	XXX	XXX	XXX	121,069	1,442,526	XXX	XXX
058931-AK-2	BANC OF AMERICA FUNDING CORPOR WHOLE CMO			2	1Z*	852,910	76.0000	967,480	1,273,000	1,020,273	0	157,657	0	0	5.750	18.338	MON	6,100	73,197	02/28/2008	03/25/2036
05946X-Z3-0	BANK OF AMERICA FUNDING CORPOR WHOLE CMO			2	1Z*	2,209,660	69.0000	2,275,620	3,298,000	2,521,089	0	287,487	0	0	5.500	15.369	MON	15,116	181,390	02/28/2008	01/25/2036
05949Q-AM-7	BAFC WHOLE CMO 06-2 2A6			2	1Z*	1,558,420	70.0000	1,628,200	2,326,000	1,647,686	0	31,509	0	0	5.500	11.255	MON	10,661	127,930	02/28/2008	03/25/2036
05949Q-BR-5	BAFC WHOLE CMO 06-2 6A4			2	1Z*	2,243,830	64.5000	2,160,105	3,349,000	2,365,205	0	76,807	0	0	5.500	11.094	MON	15,350	184,195	02/28/2008	03/25/2036
12667G-T5-2	CWALT CMO 2005-J9 1A3			2	1Z*	2,768,506	94.0000	2,604,227	2,770,454	2,764,193	0	(1,433)	0	0	5.500	5.423	MON	12,698	152,375	10/30/2006	08/25/2035
12668A-BP-9	CWALT CMO 05-J10-1A17			2	2Z*	2,672,115	75.4600	2,100,052	2,783,000	2,707,053	0	6,182	0	0	5.500	6.067	MON	12,755	153,065	12/09/2005	10/25/2035
12669G-HN-4	CWHL WHOLE CMO 04-HYB9			2	5Z*	212,950	19.0000	252,879	1,330,940	252,826	0	43,114	124,025	0	3.288	198.260	MON	4,837	69,210	01/28/2005	02/20/2035
12669G-HP-9	CWHL WHOLE CMO 04-HYB9			2	1Z*	80,008	2.9500	40,834	1,384,215	114,012	0	32,846	0	0	3.288	5,570.664	MON	5,031	71,980	01/28/2005	02/20/2035
45660L-FU-8	INX CMO 05-AR3-B2			2	5Z*	33,126	3.6080	24,210	670,912	24,210	(9,964)	532	155,063	0	4.787	159.625	MON	2,742	33,987	03/04/2005	04/25/2035
576434-BT-0	MALT CMO 02-3-M1			2	1Z*	5,448	2.4380	2,355	96,633	56,750	15,663	30,554	0	0	6.067	25.542	MON	489	5,776	12/01/2009	12/25/2032
61756V-BA-6	MSM WHOLE CMO 07-14A-5A1			2	1Z*	297,504	60.4800	378,623	626,031	307,540	0	9,959	322,486	0	5.875	39.571	MON	3,113	37,883	12/18/2007	11/25/2037
61756V-BL-2	MSM WHOLE CMO 07-14A-7A1			2	1Z*	324,792	43.7200	324,792	742,891	325,443	0	22,074	431,599	0	5.736	85.309	MON	3,626	44,796	12/18/2007	11/25/2037

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	Code	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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
61756V-BQ-1	MSM WHOLE CMO 07-14A-8A1			2	1Z*	320,364	50.5700	390,770	772,730	326,348	0	5,705	443,746	0	5.552	36.075	MON	6,502	51,698	12/18/2007	11/25/2037
86359B-QC-8	STRUCTURED ASSET SEC CORP WHOLE CMO 04-5			2	1Z*	179,666	22.0000	316,213	1,437,330	181,814	0	1,272	0	0	3.463	144.465	MON	4,149	61,053	06/09/2005	05/25/2034
74951P-CW-6	RESIF CMO 04-B-B3 144A		F	2	1Z*	1,677,802	55.1700	925,643	1,677,802	1,677,802	0	0	0	0	1.135	1.137	MON	1,163	23,548	05/21/2004	02/10/2036
74951P-DG-0	RESIF CMO 04-C-B4 144A		F	2	1Z*	1,220,021	46.1600	563,162	1,220,021	1,220,021	0	0	0	0	1.185	1.188	MON	883	20,103	09/23/2004	09/10/2036
3599999 - Total Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities						16,657,122	XXX	14,955,165	25,758,959	17,512,265	5,699	704,265	1,476,919	0	XXX	XXX	XXX	105,215	1,292,186	XXX	XXX
05947U-2R-8	BANK OF AMERICA CO CMBS 05-5-A4			2	1FE	1,948,359	98.0190	1,960,384	2,000,000	1,965,511	0	4,794	0	0	5.115	5.515	MON	8,525	102,300	03/08/2006	10/10/2045
05947U-4E-5	BANK OF AMERICA CO CMBS 05-6-AM			2	1FE	979,922	85.3100	853,102	1,000,000	986,105	0	1,726	0	0	5.178	5.489	MON	4,315	52,508	03/07/2006	09/10/2047
05947U-4F-2	BACM SENIOR CMBS 05-6 AJ			2	1FE	776,133	73.8140	738,140	1,000,000	814,716	0	22,252	0	0	5.178	9.389	MON	4,315	52,508	03/11/2008	09/10/2047
07383F-7Y-8	BEAR STEARNS COMM MTG CMBS 05-PWR8-AJ			2	1FE	931,602	77.6640	776,641	1,000,000	953,467	0	6,883	0	0	4.750	5.787	MON	3,958	47,500	08/03/2006	06/11/2041
07383F-QU-5	BSCMS CMBS..03-T10 A2			2	1FE	1,085,527	101.7980	1,099,420	1,080,000	1,079,071	0	(2,593)	0	0	4.740	4.759	MON	4,266	51,192	04/15/2003	03/01/2013
07387B-AJ-2	BSCMS CMBS 05-PWR9-A4B			2	1FE	3,176,168	85.5190	2,822,133	3,300,000	3,218,475	0	11,427	0	0	4.943	5.488	MON	13,593	163,119	03/07/2006	09/11/2042
07387B-EB-5	BSCMS CMBS 05-PW10-A4			2	1FE	1,490,859	98.0000	1,469,995	1,500,000	1,493,278	0	676	0	0	5.405	5.531	MON	6,756	81,075	03/07/2006	12/11/2040
07387M-AG-4	BSCMS CMBS 06-PR11			2	1FE	975,625	85.1970	851,966	1,000,000	982,471	0	2,098	0	0	5.455	5.837	MON	4,546	55,253	07/13/2006	03/11/2039
07388T-AV-5	BSCMS SUB CMBS 07-BBA8 MS1 144A			2	1FE	852,047	87.8100	790,290	900,000	890,246	0	36,626	0	0	0.513	3.472	MON	218	6,322	07/02/2008	03/15/2022
12513E-AG-9	CD SENIOR CMBS 05-CD1			2	1FE	1,495,957	99.8290	1,497,428	1,500,000	1,496,325	0	97	0	0	5.224	5.291	MON	6,530	79,464	11/15/2005	07/15/2044
12513E-AJ-3	CD CMBS 05-CD1			2	1FE	1,002,734	84.2280	842,277	1,000,000	1,001,044	0	(438)	0	0	5.224	5.219	MON	4,354	52,976	11/17/2005	10/15/2015
12513E-AK-0	CD CMBS 05-CD1			2	1FE	1,903,996	77.1690	1,543,376	2,000,000	1,926,024	0	9,781	0	0	5.224	6.011	MON	8,707	105,952	01/22/2008	07/15/2044
14070E-AA-3	CPMRK CMBS 08-AMCW A1A 144A			2	1FE	995,882	92.0900	920,900	1,000,000	995,951	0	40	0	0	6.897	7.030	MON	4,023	68,970	07/21/2008	07/10/2055
14070R-AA-4	CPMRK CMBS 08-LACK A1 144A			2	1FE	749,537	92.3700	692,775	750,000	749,550	0	16	0	0	7.138	7.250	MON	3,123	51,602	12/19/2008	12/10/2053
17309X-AB-5	CGCMT..06-FL2 SENIOR CMBS 06-FL2-A2 144A			2	1FE	1,924,583	87.5000	1,723,874	1,970,142	1,962,783	0	(4,196)	0	0	0.343	1.470	MON	319	10,397	01/04/2008	08/15/2021
20047G-AD-9	COMM CMBS 04-LB3A			2	1FE	1,658,160	72.0200	1,218,571	1,692,000	1,670,137	0	3,767	0	0	5.314	5.675	MON	7,493	90,649	08/09/2006	07/10/2037
22540A-EY-0	CS FIRST BOSTON CMO CMBS 97-C2-F			2	1FE	1,075,430	105.1590	1,051,591	1,000,000	1,042,196	0	(10,348)	0	0	7.460	6.203	MON	4,144	74,600	07/12/2006	05/17/2014
225458-VT-2	CSFB SENIOR CMBS 05-C3			2	1FE	2,856,992	84.1290	2,523,871	3,000,000	2,907,252	0	13,439	0	0	4.730	5.414	MON	11,825	141,900	03/08/2006	07/15/2037
225470-AR-4	CSFB CMBS 05-C5-AM			2	1FE	1,454,063	83.6640	1,254,953	1,500,000	1,468,611	0	4,070	0	0	5.100	5.550	MON	6,375	76,500	03/08/2006	08/15/2038
225470-G2-3	CSFB SENIOR CMBS 06-C1			2	1FE	974,063	59.5120	595,117	1,000,000	981,167	0	2,172	0	0	5.544	5.941	MON	4,624	56,257	07/07/2006	02/15/2039
225470-NM-1	CSFB CMBS 05-C6-AM			2	1FE	1,467,656	81.1650	1,217,470	1,500,000	1,477,354	0	2,752	0	0	5.230	5.554	MON	6,538	78,450	03/08/2006	12/15/2040
22822R-AB-6	CCI SUB CMBS 05-1A-B 144A			2	1FE	1,421,834	100.6250	1,470,131	1,461,000	1,455,870	0	10,801	0	0	4.878	5.727	MON	3,167	71,268	08/11/2006	06/15/2035
22822R-AG-5	CCI CMBS 06..1A AFL 144A			2	1FE	1,164,938	99.3990	1,192,789	1,200,000	1,183,111	0	9,008	0	0	0.403	1.156	MON	228	7,078	12/06/2007	11/15/2036
356486-AD-2	MSDWC SUB CMBS 01-FRMA C 144A			2	1FE	3,744,219	77.8000	3,112,000	4,000,000	3,876,704	0	78,175	0	0	1.164	3.230	MON	2,328	41,624	04/07/2008	07/12/2016
36161R-AE-9	GFCM CMBS 03-1-A5 144A			2	1FE	2,526,540	98.1770	2,513,331	2,560,000	2,526,317	0	2,319	0	0	5.743	5.977	MON	12,251	147,011	09/02/2008	05/12/2035
36228C-VU-4	GSMS CMBS 05-GG4			2	1FE	963,711	96.8170	968,166	1,000,000	977,226	0	3,559	0	0	4.751	5.287	MON	3,959	47,510	11/16/2005	07/10/2039
36228C-WX-7	GSMS SENIOR CMBS..06-GG6 A4			2	1FE	1,783,336	91.2010	1,641,624	1,800,000	1,787,947	0	1,319	0	0	5.553	5.727	MON	8,330	99,954	04/07/2006	04/10/2038
36828Q-QG-4	GECMC CMBS 05-C4-AM			2	1FE	3,930,313	81.5560	3,262,225	4,000,000	3,951,352	0	6,003	0	0	5.335	5.616	MON	17,783	216,334	04/06/2006	11/10/2045
396789-LL-1	GCCFC CMBS 05-GG5 A5			2	1FE	3,960,469	94.7210	3,788,840	4,000,000	3,973,141	0	3,335	0	0	5.224	5.398	MON	17,413	208,960	11/15/2005	04/10/2037
396789-LM-9	GCCFC CMBS 05-GG5-AM			2	1FE	2,701,128	85.1520	2,316,139	2,720,000	2,706,524	0	1,400	0	0	5.277	5.410	MON	11,961	143,534	11/16/2005	04/10/2037
46625M-LS-6	JP MORGAN CHASE SENIOR CMBS 02-C1			2	1FE	1,837,744	103.9500	1,819,123	1,750,000	1,771,613	0	(10,669)	0	0	5.376	4.713	MON	7,840	94,080	02/12/2003	07/12/2012
46625M-V6-3	JPMCC SENIOR CMBS 04-C1			2	1FE	803,486	99.4130	794,883	799,578	799,632	0	(787)	0	0	4.302	4.238	MON	2,866	34,398	02/12/2004	08/15/2013
46625Y-VX-8	JPMCC CMBS 05-CB13-AM			2	1FE	853,843	80.4290	703,752	875,000	860,272	0	1,838	0	0	5.321	5.692	MON	3,880	47,205	04/07/2006	01/12/2043
46625Y-XT-5	JPMCC CMBS 05-LDP5-AM			2	1FE	985,039	84.0160	840,156	1,000,000	989,286	0	1,204	0	0	5.221	5.452	MON	4,351	52,899	03/08/2006	12/15/2044
52108H-3J-1	LB-UBS COMMERCIAL MORTGAGE TRU SENIOR CM			2	1FE	811,484	76.1160	761,160	1,000,000	848,527	0	21,482	0	0	5.205	8.944	MON	2,892	52,050	03/14/2008	04/15/2030
52108H-4W-1	LBUBS COMM MTG TR CMBS 05-C3-AJ			2	1FE	940,313	77.0080	770,078	1,000,000	959,577	0	5,984	0	0	4.843	5.763	MON	2,691	48,430	08/03/2006	07/15/2040
52108H-UQ-5	LBUBS SUB CMBS 03-C7 D			2	1FE	503,873	94.1090	517,600	550,000	515,217	0	8,078	0	0	5.043	7.111	MON	1,541	28,132	07/23/2008	07/15/2037
52108M-AJ-2	LBUBS CMBS 05-C7-AJ			2	1FE	958,672	76.5750	765,748	1,000,000	971,227	0	3,853	0	0	5.323	5.965	MON	2,957	53,230	07/13/2006	11/15/2040
59022H-JN-3	MLMT CMBS 05-CIP1-AM			2	1FE	740,973	80.4110	623,188	775,000	752,140	0	3,239	0	0	5.107	5.765	MON	3,298	39,579	04/07/2006	07/12/2038
59022H-ND-0	MLMT CMBS 05-LC1-AM			2	1FE	2,056,275	83.5210	1,761,456	2,109,000	2,072,158	0	4,615	0	0	5.265	5.644	MON	9,253	112,587	04/11/2006	01/12/2044
617451-CL-1	MSC CMBS 05..HQ7 A4			2	1FE	1,970,781	98.5920	1,971,837	2,000,000	1,980,268	0	2,645	0	0	5.207	5.449	MON	8,679	105,571	03/08/2006	11/14/2042
61745M-6G-3	MSC CMBS 05-HQ6-A4A			2	1FE	979,531	96.7980	967,975	1,000,000	986,719	0	1,893	0	0	4.989	5.302	MON	4,158	49,890	11/16/2005	08/13/2042
61745M-6K-4	MSC SENIOR CMBS..05-HQ6 AJ			2	1FE	1,760,078	74.6820	1,493,640	2,000,000	1,808,935	0	26,722	0	0	5.073	7.237	MON	8,455	101,460	02/07/2008	08/13/2042
61746W-PF-1	MSDWC CMBS 02..TOP7 A2			2	1FE	808,799	104.7210	785,406	750,000	761,939	0	(7,674)	0	0	5.980	4.890	MON	3,738	44,850	12/17/2002	05/15/2012
61757L-AE-0	MSC CMBS..08-T29 A4			2	1FE	243,965	99.9820	249,955	250,000	244,287	0	322	0	0	6.280	7.000	MON	1,308	3,962	09/17/2009	01/11/2043
682439-AA-2	AACMT CMBS 05-C6A-A1 144A			2	1FE	1,934,375	70.3950	1,407,890	2,000,000	1,944,427	0	6,722	0	0	5.690	6.093	MON	6,322	113,792	07/17/2006	10/13/2037
87246A-AC-2	TIAA CMBS 07-C4 A3			2	1FE	741,305	103.6870	1,010,951	975,000	768,193	0	26,889	0	0	6.072	12.566	MON	3,454	49,386	03/04/2009	08/15/2039
87309P-AA-7	TW HOTEL FUNDING 2005 LLC TYHO SENIOR CM			2	1FE	1,002,913	96.6100	998,881	1,033,931	1,022,684	0	(8,756)	0	0	0.490	2.502	MON	236	6,979	01/31/2008	01/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
88713U-AA-4	TSTAR CMBS 06-1A-A 144A			2	1FE	324,580	98.0000	333,200	340,000	327,281	0	1,370	0	0	5.668	6.390	MON	1,606	19,271	12/13/2007	10/15/2036
88713U-AC-0	TSTAR SUB CMBS 06-1A-B 144A			2	1FE	3,831,719	94.0000	3,760,000	4,000,000	3,861,446	0	14,815	0	0	5.747	6.419	MON	19,156	229,868	11/28/2007	10/15/2036
929766-7G-2	WACHOVIA BANK COMM MTG TR SENIOR CMBS 05			2	1FE	1,674,965	99.5240	1,691,913	1,700,000	1,684,086	0	2,545	0	0	5.208	5.466	MON	7,380	89,793	03/08/2006	10/15/2044
929766-CS-0	WBCMT CMBS 02-C2-A4			2	1FE	1,726,133	102.7110	1,746,088	1,700,000	1,705,785	0	(3,345)	0	0	4.980	4.800	MON	7,055	84,660	01/31/2003	10/15/2012
92976B-BN-1	WBCMT CMBS 05..C22 A4			2	1FE	686,880	97.6180	686,257	703,000	691,713	0	1,385	0	0	5.270	5.618	MON	3,084	37,524	04/11/2006	12/15/2044
92976B-DT-6	WBCMT CMBS 06..C23 A4			2	1FE	1,492,031	95.7890	1,436,829	1,500,000	1,493,630	0	448	0	0	5.418	5.523	MON	6,773	81,270	03/08/2006	01/15/2045
92977Q-AG-3	WBCMT CMBS 06-C27-AM			2	1FE	1,004,962	75.0030	750,034	1,000,000	1,002,952	0	(639)	0	0	5.795	5.767	MON	4,829	57,950	08/10/2006	07/15/2016
3699999 - Total Bonds - Industrial and Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities						82,646,502	XXX	75,357,519	85,243,651	83,323,920	0	325,139	0	0	XXX	XXX	XXX	323,769	4,121,583	XXX	XXX
00080A-BQ-2	ACAS..05-1A ABS 05-1A A1 144A			2	1FE	351,802	82.0000	323,225	394,176	357,099	0	5,296	0	0	0.532	9.062	JAJO	396	0	10/22/2009	07/25/2019
004448-AB-2	AVIATION CAPITAL GROUP TRUST A ABS 03-2A			2	1FE	111,224	67.2500	126,777	188,516	114,391	0	3,167	0	0	1.033	27.287	MON	54	671	09/03/2009	09/20/2033
009325-AD-3	ACBN ABS 03-1A-D 144A			2	3FE	1,727,710	87.0000	1,455,354	1,672,820	1,695,613	0	(4,943)	0	0	6.455	5.805	MS	30,295	107,981	08/05/2004	03/20/2014
009325-AE-1	ACBN ABS 03-1A-E 144A			2	3FE	1,002,500	60.0000	600,000	1,000,000	1,001,705	0	(231)	0	0	7.001	6.971	MS	19,642	70,010	05/07/2004	03/20/2021
037898-AB-9	APPB ABS 07-1A A22A 144A			2	1FE	582,445	90.0000	595,683	661,870	588,829	0	6,384	0	0	6.427	15.090	MON	1,182	10,634	09/17/2009	12/20/2012
04973P-AB-5	ATTENTUS CDO LTD ATTN..07-3A ABS 2007-3A			2	1FE	86,250	39.0000	97,500	250,000	90,331	0	4,081	0	0	0.544	17.093	JAJO	310	492	09/03/2009	10/11/2042
20047M-AQ-7	COMM MTG CMBS 06-CN2A G 144A			2	3FE	1,483,125	71.6830	1,075,245	1,500,000	1,493,918	0	4,426	0	0	5.570	5.968	MON	6,962	84,709	06/08/2007	02/05/2019
22822R-AJ-9	CCI SUB CMBS 06-1A C 144A			2	1FE	684,152	102.2500	725,975	710,000	696,911	0	6,364	0	0	5.470	6.607	MON	1,726	38,834	11/29/2007	11/15/2036
233046-AA-9	DUNKN..06-1 ABS 2006-1 A2 144A			2	2FE	3,884,375	95.0000	3,800,000	4,000,000	3,949,460	0	31,661	0	0	5.779	6.778	MON	6,421	230,518	11/07/2007	06/20/2031
36188A-AA-3	GMACN CMBS 08-LEWS 144A			2	1FE	649,688	96.1100	624,715	650,000	649,693	0	6	0	0	7.260	7.375	MON	2,753	47,977	11/21/2008	04/10/2047
36228C-MA-8	GSMS SUB CMBS 01-GL3A 144A			2	1FE	994,547	86.2700	905,835	1,050,000	1,019,017	0	17,657	0	0	6.852	10.823	MON	5,996	71,946	08/14/2008	08/05/2018
36228C-VX-8	GSMS CMBS 05-GG4-AJ			2	1FE	922,383	76.1220	761,222	1,000,000	947,772	0	7,868	0	0	4.782	5.968	MON	3,985	47,820	07/11/2006	07/10/2039
36298J-AL-7	GSMS CMBS 06-RR2-E 144A			2	4FE	181,875	18.2460	182,461	1,000,000	186,733	0	20,385	804,939	0	5.686	43.951	MON	4,734	57,394	07/11/2006	06/23/2046
36298J-AN-3	GSMS CMBS 06-RR2 144A			2	4FE	181,875	3.9900	39,900	1,000,000	186,353	0	18,698	801,667	0	5.686	43.193	MON	4,734	57,394	07/11/2006	06/20/2046
36828Q-BR-6	GE CAPITAL COMM MTG CORP CMBS..03-C2 A4			2	1FE	497,538	103.0780	515,390	500,000	498,657	0	202	0	0	5.145	5.250	MON	2,144	25,725	08/22/2003	07/10/2037
61745M-TF-0	MSC SUB CMBS 03-IQ5 C			2	1FE	841,719	90.2820	902,820	1,000,000	882,978	0	23,876	0	0	5.298	8.976	MON	4,415	53,625	03/12/2008	04/15/2038
65251G-AA-1	NEWSTAR TRUST NWSTR..09-1A ABS 09-1A A			2	1FE	610,000	100.0000	610,000	610,000	610,000	0	0	0	0	0.000	4.020	JAJO	0	0	12/15/2009	07/30/2018
65251G-AC-7	NWSTR..09-1A ABS..09-1A B			2	1FE	229,635	91.8540	229,635	250,000	229,635	0	0	0	0	0.000	7.304	JAJO	0	0	12/15/2009	07/30/2018
67035U-AA-9	NUCO ABS..08-1A A1 144A			2	2FE	497,142	91.1150	501,133	550,000	508,784	0	9,465	0	0	7.250	10.000	MON	665	39,875	09/30/2008	06/25/2038
69361Y-AF-0	PSE&G TRANSITION FUNDING LLC P ABS 01-1			2	1FE	1,138,125	111.2300	1,112,300	1,000,000	1,049,086	0	(18,353)	0	0	6.610	4.527	MJSD	2,938	66,100	08/27/2004	06/15/2013
74957W-AA-5	RFP SECURITIZATION 2006-1 LLC 06-1-A1 AB			2	1FE	800,678	96.1160	769,579	800,678	800,678	0	0	0	0	0.794	0.779	MON	70	7,317	07/21/2006	10/25/2014
78442G-GG-5	SLM STUDENT LOAN TRUST ABS..03-4-A5D 144A			2	1FE	1,003,125	96.0000	960,000	1,000,000	1,000,111	0	(561)	0	0	4.020	3.982	MJSD	1,787	40,200	01/29/2004	03/15/2010
84860P-AA-5	SPMF CMBS 07-1A-A 144A			2	2FE	968,399	52.0000	501,477	964,379	967,510	0	(329)	0	0	5.740	5.711	MON	4,613	55,355	03/23/2007	03/01/2025
84860R-AA-1	SPMF CMBS 06-1A-A 144A			2	2FE	927,086	69.0000	639,893	927,381	926,633	0	(122)	0	0	5.760	5.792	MON	4,451	53,417	03/08/2006	03/20/2024
88576N-AP-3	HENDERSON ABS 2007-3A A1 144A			2	2FE	5,459,704	83.6230	4,566,683	5,461,057	5,459,859	0	46	0	0	6.150	6.232	MON	14,927	335,855	09/20/2007	10/15/2048
88576R-AA-7	HENDR ABS 08-1A A 144A			2	1FE	1,834,262	87.3970	1,603,528	1,834,756	1,834,294	0	21	0	0	6.190	6.274	MON	5,048	113,572	03/06/2008	01/15/2044
88576R-AB-5	HENDR ABS 08-1A B 144A			2	1FE	1,734,729	78.7060	1,365,550	1,735,000	1,734,731	0	6	0	0	8.370	8.519	MON	6,454	145,219	03/06/2008	01/15/2046
88576R-AC-3	HENDR ABS 08-1A C 144A			2	1FE	1,734,151	82.5680	1,432,558	1,735,000	1,734,171	0	18	0	0	9.360	9.550	MON	7,218	162,396	03/06/2008	01/15/2048
88576R-AD-1	HENDR ABS 08-1A D 144A			2	2FE	2,027,760	86.7470	1,760,101	2,029,000	2,027,780	0	22	0	0	10.810	11.064	MON	9,748	219,335	03/06/2008	01/15/2050
88576U-AB-8	HENDR ABS..08-2A B 144A			2	1FE	666,640	77.9200	779,195	1,000,000	668,476	0	1,836	0	0	8.630	13.574	MON	3,836	86,300	01/02/2009	03/15/2040
88653H-AA-5	TIERS BEACH STREET SYNTHETIC C ABS 07-33			2	1FE	605,500	86.5000	605,500	700,000	607,237	0	1,737	0	0	0.651	11.371	FMAN	2,089	0	12/11/2009	06/20/2012
92977Q-AH-1	WBCMT CMBS 06-C27-AJ			2	2FE	1,004,994	58.8930	588,932	1,000,000	1,002,974	0	(643)	0	0	5.825	5.797	MON	4,854	58,250	08/10/2006	07/15/2016
041606-AC-1	GSC CDO 2003-4X A3		F	2	1FE	407,733	78.0000	473,790	607,423	428,568	0	20,835	0	0	0.744	13.199	JAJO	916	3,912	04/17/2009	12/16/2015
3799999 - Total Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						35,832,871	XXX	31,231,956	38,782,056	35,949,987	0	158,875	1,606,606	0	XXX	XXX	XXX	165,363	2,292,833	XXX	XXX
3899999 - Total - Industrial and Miscellaneous Bonds (Unaffiliated)						524,588,083	XXX	512,675,883	545,247,132	526,179,052	5,685	1,445,079	3,983,525	0	XXX	XXX	XXX	5,707,159	28,192,056	XXX	XXX
00505*-AA-8	ACTION DEVELOPMENT CO CORP BND			2	1	3,824,930	100.9440	3,861,037	3,824,930	3,824,930	0	0	0	0	6.580	6.671	MON	11,186	252,485	11/30/1998	10/15/2018
14074#-AA-6	CAR CITY OF CONDORD INC CORP BND			2	1	1,434,275	106.2980	1,524,606	1,434,275	1,434,275	0	0	0	0	7.260	7.371	MON	4,628	104,427	10/01/1998	08/15/2018
30018#-AA-1	EVERGREEN ARBOR LIMITED PARTNE CORP BND			2	2	1,097,756	105.6700	1,159,998	1,097,756	1,097,756	0	0	0	0	7.230	7.340	MON	3,527	79,642	01/19/1999	11/15/2018
36171@-AA-3	GH CAMBRIDGE LLC			2	3	2,472,849	97.3240	2,406,676	2,472,849	2,472,849	0	0	0	0	7.850	7.979	MON	8,628	191,665	11/07/1996	09/15/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used To Obtain Fair Value	9 Fair Value	Par Value	Book / Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Maturity
42517#-AA-2	HENDERSON MALL LIMITED PARTNER CORP BND			2	2	1,103,989	.106.0840	1,171,156	1,103,989	1,103,989	0	0	0	0	.8.380	.8.528	MON	4,112	92,790	06/27/1996	06/15/2016
44962#-AA-8	IHOP SPARTANBURG SC LLC CORP BND			2	4	1,101,976	.102.8070	1,132,909	1,101,976	1,101,976	0	0	0	0	.6.880	.6.979	MON	3,370	76,091	06/18/1999	07/15/2019
49852#-AA-0	KLEIN DEXTER LLC CORP BND			2	2	471,236	.108.1030	509,420	471,236	471,236	0	0	0	0	.7.755	.7.881	MON	1,624	36,662	01/15/1997	01/15/2017
49854#-AA-8	KLEIN WOODWARD LLC CORP BND			2	2	605,214	.103.3180	625,295	605,214	605,214	0	0	0	0	.6.680	.6.774	MON	1,797	40,580	10/30/1998	09/15/2018
59046#-AA-6	MERSTONE I LIMITED PARTNERSHIP CORP BND			2	2	132,589	.100.3380	133,037	132,589	132,589	0	0	0	0	.7.255	.7.365	MON	428	10,454	04/30/1996	10/15/2010
70154#-AA-1	PARKWAY ASSOCIATES LP CORP BND			2	2	1,309,753	.103.4210	1,354,560	1,309,753	1,309,753	0	0	0	0	.7.880	.8.010	MON	4,587	103,521	07/01/1997	06/15/2017
76912#-AA-1	RIVERSIDE COUNTY OFFICE CORP BND			1	1	1,104,163	.105.3180	1,162,882	1,104,163	1,104,163	0	0	0	0	.7.280	.7.391	MON	3,573	80,613	03/09/1998	12/15/2017
83283#-AA-8	SMYRNA PSP LLC CORP BND			2	2	1,359,669	.106.0710	1,442,215	1,359,669	1,359,669	0	0	0	0	.7.430	.7.546	MON	4,490	101,363	02/20/1998	01/15/2018
90352#-AA-9	UTF RENSSELAER LLC CORP BND			2	4	2,537,252	.92.4690	2,346,172	2,537,252	2,537,252	0	0	0	0	.6.680	.6.774	MON	7,533	170,123	12/18/1998	11/15/2018
92050#-AA-0	VAN BORN MERRIMAN ASSOCIATES CORP BND			2	2	623,028	.105.8630	659,557	623,028	623,028	0	0	0	0	.7.380	.7.494	MON	2,044	46,135	03/12/1998	03/15/2018
92706@-AA-0	VILLAGE CENTER L.P. CORP BND			2	2	1,790,134	.98.7620	1,767,972	1,790,134	1,790,134	0	0	0	0	.7.430	.7.546	MON	5,911	133,455	12/15/1995	11/15/2020
97186*-AA-0	WILORA LAKE PARTNERS LP CORP BND			2	2	2,352,476	.96.3600	2,266,846	2,352,476	2,352,476	0	0	0	0	.6.930	.7.031	MON	7,246	177,200	04/04/1996	03/15/2021
98371#-AA-9	CTL - HOME DEPOT PASSTHROUGH			2	2	4,619,054	.91.8070	4,240,615	4,619,054	4,619,054	0	0	0	0	.5.840	.5.912	MON	11,989	269,753	11/13/2002	01/15/2024
3999999 - Total Bonds - Credit Tenant Loans - Issuer Obligations						27,940,343	XXX	27,764,953	27,940,343	27,940,343	0	0	0	0	XXX	XXX	XXX	86,673	1,966,959	XXX	XXX
4199999 - Total - Credit Tenant Loans						27,940,343	XXX	27,764,953	27,940,343	27,940,343	0	0	0	0	XXX	XXX	XXX	86,673	1,966,959	XXX	XXX
00845W-AD-0	AGFIRST FARM CREDIT BANK CORP BND 144A			1	1FE	1,000,000	.65.8020	658,020	1,000,000	1,000,000	0	0	0	0	.6.585	.6.585	JD	2,927	65,850	06/05/2007	12/31/2049
171232-AP-6	CHUBB CORP CORP BND			1	1FE	1,450,024	.93.0000	1,353,150	1,455,000	1,450,282	0	8	0	0	.6.375	.6.396	AO	19,582	92,756	05/30/2007	03/29/2067
29250R-AK-2	ENBRIDGE ENERGY PRTNRS LP CORP BND			1	3FE	2,994,660	.92.9660	2,788,980	3,000,000	2,994,819	0	49	0	0	.8.050	.8.066	AO	60,375	241,500	09/24/2007	10/01/2037
338899-AA-5	FLEET CAP TR II CAPSEC CORP BND			1	3FE	1,598,700	.96.0000	1,440,000	1,500,000	1,540,771	0	(5,851)	0	0	.7.920	.7.207	JD	5,280	118,800	07/17/1998	12/15/2010
36962G-3M-4	GENERAL ELEC CAP CORP CORP BND			1	1FE	2,500,000	.86.5000	2,162,500	2,500,000	2,500,000	0	0	0	0	.6.375	.6.375	MN	20,365	159,375	11/06/2007	11/15/2067
38142Y-AA-1	GOLDMAN SACHS CAPITAL I CAPSEC CORP BND			1	1FE	2,350,000	.76.5000	1,797,750	2,350,000	2,350,000	0	0	0	0	.5.793	.5.793	JD	11,345	136,136	05/08/2007	12/29/2049
46625H-HA-1	JPMORGAN CHASE & CO CORP BND			1	2FE	2,950,000	.103.1460	3,042,807	2,950,000	2,950,000	0	0	0	0	.7.900	.7.900	AO	39,489	233,050	04/16/2008	04/29/2049
48123K-AA-4	JPMORGAN CHASE CAPITAL XXII CORP BND			1	1FE	651,900	.68.3200	560,224	820,000	654,033	0	(483)	0	0	.1.231	.7.422	FMAN	1,682	20,030	11/20/2007	01/15/2087
48123U-AA-2	JPM CHASE CAPITAL XXI CORP BND			1	1FE	1,698,500	.69.0320	1,484,188	2,150,000	1,714,394	0	10,940	0	0	.1.273	.7.535	FMAN	3,496	47,324	11/20/2007	05/15/2047
524908-XA-3	LEHMAN BROTHERS HOLDINGS INC CORP BND			1	6	398	.0.0010	40	3,975,000	40	(358)	0	0	0	.5.857	.3,835.656	MN	0	0	09/19/2007	11/29/2049
59156C-AB-7	METLIFE CP TR X CORP BND 144A			1	2FE	1,000,000	.113.0000	1,130,000	1,000,000	1,000,000	0	0	0	0	.9.250	.9.250	AO	21,326	92,500	04/01/2008	04/08/2038
743315-AM-5	PROGRESSIVE CORPORATION THE CORP BND			1	1FE	465,875	.88.0000	440,000	500,000	466,622	0	377	0	0	.6.700	.7.265	JD	1,489	33,500	12/14/2007	06/15/2037
808510-AA-9	SCHWAB CAPITAL TRUST I CORP BND			1	1FE	2,012,700	.93.3460	1,866,910	2,000,000	2,011,058	0	(1,004)	0	0	.7.500	.7.406	MN	19,167	150,000	01/03/2008	11/15/2017
85748B-AB-9	STATE STREET CAPITAL MARKETS F JRSUB COR			1	2FE	2,275,000	.102.0000	2,320,500	2,275,000	2,275,000	0	0	0	0	.8.250	.8.250	MS	55,264	187,688	01/17/2008	03/15/2042
85748D-AA-7	STATE STREET CAPITAL TRUST IV CORP BND			1	2FE	403,000	.67.0540	335,272	500,000	407,901	0	3,126	0	0	.1.254	.7.646	MJSD	296	10,443	12/14/2007	06/15/2037
89417E-AA-7	TRAVELERS COS INC CORP BND			1	1FE	2,651,346	.91.0000	2,457,000	2,700,000	2,651,901	0	(714)	0	0	.6.250	.6.367	MS	49,688	168,750	05/30/2007	03/15/2067
91731K-AA-8	USB CAPITAL IX CORP BND			1	1FE	2,658,846	.80.0000	2,180,000	2,725,000	2,659,702	0	335	0	0	.6.189	.6.354	AO	35,604	168,650	11/20/2007	12/31/2049
92978A-AA-0	WACHOVIA CAP TR III CORP BND			1	1FE	2,976,841	.75.5000	2,329,175	3,085,000	2,978,366	0	243	0	0	.5.800	.6.030	MS	52,685	178,930	11/20/2007	03/29/2049
976657-AH-9	WISCONSIN ENERGY CORPORATION CORP BND			1	2FE	1,072,141	.89.0000	956,750	1,075,000	1,072,165	0	5	0	0	.6.250	.6.267	MN	8,585	67,188	05/08/2007	05/15/2067
98389B-AH-3	XCEL ENERGY INC XCEL ENERGY INC				2FE	1,978,040	.106.0780	2,121,556	2,000,000	1,978,830	0	291	0	0	.6.500	.6.585	JJ	65,000	130,000	06/12/2007	07/01/2036
89352H-AC-3	TRANS CANADA PIPELINE CORP BND		A	1	2FE	4,616,721	.93.0000	4,301,250	4,625,000	4,616,915	0	14	0	0	.6.350	.6.361	MN	37,527	293,688	04/30/2007	05/15/2067
05565A-AB-9	BNP PARIBAS GP CORP BND 144A		F	1	1FE	2,203,256	.92.0000	2,024,000	2,200,000	2,203,415	0	(39)	0	0	.7.195	.7.182	JD	2,638	158,290	08/02/2007	06/25/2037
055967-AA-1	BANK OF IRELAND CORP BND 144A		F	1	4FE	1,504,070	.42.0720	1,504,070	3,575,000	1,504,106	0	1,352	1,850,686	0	.5.571	.5.978	FA	82,985	199,165	08/02/2007	12/31/2049
06738C-82-8	BARCLAYS BANK PLC CORP BND		F	1	2FE	1,959,900	.75.3750	1,507,500	2,000,000	1,960,766	0	209	0	0	.6.278	.6.415	JD	5,580	125,560	11/23/2005	12/29/2049
06738C-AG-4	BARCLAYS BANK PLC CORP BND 144A		F	1	2FE	10,000,000	.82.0000	8,200,000	10,000,000	10,000,000	0	0	0	0	.6.860	.6.860	JD	30,489	686,000	09/18/2002	09/29/2049
225313-AA-3	CREDIT AGRICOLE SA CORP BND 144A		F	1	1FE	2,434,603	.80.0000	2,076,000	2,595,000	2,436,620	0	703	0	0	.6.637	.7.100	MN	14,831	172,230	08/17/2007	05/29/2049
225448-AA-7	CREDIT SUISSE GG CORP BND		F	1	1FE	1,550,000	.83.0000	1,286,500	1,550,000	1,550,000	0	0	0	0	.5.860	.5.860	MN	11,606	90,830	05/08/2007	12/31/2049
225448-AB-5	CREDIT SUISSE GG CORP BND		F	1	1FE	107,813	.66.5320	83,165	125,000	108,459	0	441	0	0	.0.963	.6.570	FMAN	154	2,360	11/26/2007	05/29/2049
780097-AU-5	RBS CAP TRST I CORP BND		F	1	6FE	2,637,500	.52.7500	2,637,500	5,000,000	2,637,500	(22)	22	2,362,500	0	.7.640	.7.640	MS	96,561	382,000	09/26/2007	12/31/2049
4299999 - Total Bonds - Hybird Securities - Issuer Obligations						61,701,834	XXX	55,044,807	71,230,000	61,673,665	(380)	10,024	4,213,186	0	XXX	XXX	XXX	756,016	4,412,593	XXX	XXX
4899999 - Total - Hybird Securities						61,701,834	XXX	55,044,807	71,230,000	61,673,665	(380)	10,024	4,213,186	0	XXX	XXX	XXX	756,016	4,412,593	XXX	XXX
7799999 - Total - Issuer Obligations						606,759,004	XXX	626,816,774	685,246,521	625,637,752	(394)	3,306,078	5,113,186	0	XXX	XXX	XXX	8,047,447	30,249,636	XXX	XXX
7899999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities						50,027,239	XXX	46,301,385	50,253,402	49,998,650	0	5,324	0	0	XXX	XXX	XXX	188,338	2,417,310	XXX	XXX
7999999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities						171,014,998	XXX	176,049,947	176,596,231	172,724,585	0	654,501	0	0	XXX	XXX	XXX	780,791	10,409,493	XXX	XXX

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	Code	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	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Maturity
8099999 - Total - Other Multi-Class Residential Mortgage-Backed Securities						16,657,122	XXX	14,955,165	25,758,959	17,512,265	5,699	704,265	1,476,919	0	XXX	XXX	XXX	105,215	1,292,186	XXX	XXX
8199999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities						149,257,720	XXX	144,893,481	154,591,241	149,841,987	0	227,547	0	0	XXX	XXX	XXX	664,734	8,108,299	XXX	XXX
8299999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities						35,832,871	XXX	31,231,956	38,782,056	35,949,987	0	158,875	1,606,606	0	XXX	XXX	XXX	165,363	2,292,833	XXX	XXX
8399999 Totals						1,029,548,954	XXX	1,040,248,708	1,131,228,410	1,051,665,226	5,305	5,056,590	8,196,711	0	XXX	XXX	XXX	9,951,888	54,719,282	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
010392-51-2	ALABAMA POWER COMPANY PFD STK			40,000.000	25.00	0.000	875,200	22.750	910,000	875,200	14,063	56,250	0	0	0	0	0	0	P2UFE	05/15/2008
05531B-20-1	BB&T CAPITAL TRUST VI SINK PFD			24,000.000	25.00	0.000	600,000	28.420	682,080	600,000	0	14,880	0	0	0	0	0	0	RP1LFE	07/21/2009
313400-62-4	FREDDIE MAC PFD STK			75,000.000	25.00	1.600	80,250	1.070	80,250	120,000	0	0	0	51,000	0	0	51,000	0	P6LFE	11/29/2007
313586-75-2	FNMA PRFD STK			65,000.000	25.00	2.000	68,250	1.050	68,250	130,000	0	0	0	16,250	0	0	16,250	0	P6LFE	12/06/2007
369622-47-7	GE CAPITAL CORP PFD STK			40,000.000	25.00	0.000	1,000,000	25.080	1,003,200	1,000,000	0	64,500	0	0	0	0	0	0	P1LFE	06/09/2006
38143V-AA-7	GOLDMAN SACHS CAPITAL I CORP BND-PREFERR			1,000,000.000	1.00	0.000	1,000,000	0.926	926,400	1,000,000	23,970	63,450	0	0	0	0	0	0	P1LFE	02/12/2004
38144X-50-0	GOLDMAN SACHS GROUP INC PFD STK			40,000.000	25.00	0.000	1,000,000	25.240	1,009,600	1,000,000	0	62,000	0	0	0	0	0	0	P1LFE	10/24/2005
52520W-31-7	LEHMAN BROS HOLDINGS INC PFD STK			80,000.000	25.00	0.080	6,400	0.100	8,000	6,400	0	0	0	6,392	0	0	6,392	0	P6UFE	02/05/2008
59156R-60-3	METLIFE INC PFD STK			80,000.000	25.00	0.000	2,000,000	24.060	1,924,800	2,000,000	0	130,000	0	0	0	0	0	0	P2LFE	06/09/2005
617461-20-7	MORGAN STANLEY CAP TR VI			40,000.000	25.00	0.000	1,000,000	22.450	898,000	1,000,000	0	65,998	0	0	0	0	0	0	RP2UFE	01/20/2006
74460D-25-7	PUBLIC STORAGE, INC. PFD STOCK			50,000.000	25.00	0.000	1,005,000	23.280	1,164,000	1,005,000	0	84,375	0	0	0	0	0	0	P2LFE	07/01/2008
949746-87-9	WELLS FARGO & COMPANY PFD STK			80,000.000	25.00	0.000	1,580,000	25.700	2,056,000	1,580,000	0	160,000	0	0	0	0	0	0	P1UFE	01/02/2009
989941-20-8	ZUR REGCAPS FUND PFD STK 144A			2,000.000	1,000.00	0.000	1,898,000	702.813	1,405,625	1,898,000	0	51,648	0	0	0	0	0	0	P2LFE	10/01/2004
151327-20-2	CENTAUR FUNDING CORP SINK PFD 144A		F	3,500.000	1,000.00	0.000	4,013,375	1,016.250	3,556,875	4,013,375	0	317,800	0	0	0	0	0	0	RP2UFE	04/28/2008
8499999 - Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							16,126,475	XXX	15,693,080	16,227,975	38,033	1,070,901	0	73,642	0	0	73,642	0	XXX	XXX
9999999 Total - Preferred Stocks							16,126,475	XXX	15,693,080	16,227,975	38,033	1,070,901	0	73,642	0	0	73,642	0	XXX	XXX

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
9799999 Total - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
9899999 Total - Preferred and Common Stocks					16,126,475	XXX	15,693,080	16,227,975	38,033	1,070,901	0	73,642	0	73,642	0	XXX	XXX

NONE

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues 0 , the total $ value (included in Column 8) of all such issues $ 0

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
3128X9-LA-6	FHLMC AGENCY BND 0.000% 11/18/39		10/23/2009	CITICORP SECURITIES MARKETS		588,974	3,470,000	0
31358D-DS-0	FNMA AGENCY BND 0.000% 11/15/30		11/30/2009	UBS WARBURG LLC		1,170,213	3,430,000	0
31364E-BA-1	FNMA AGENCY BND 0.000% 03/23/28		11/30/2009	UBS WARBURG LLC		1,167,422	2,970,000	0
83162C-SD-6	SBAP AGENCY ABS 08-20K 1		01/01/2009	CREDIT SUISSE FIRST BOSTON COR		1,985,993	1,985,993	0
912828-KN-9	UNITED STATES TREASURY GOVT BND		05/20/2009	BARCLAYS CAPITAL		228,383	230,000	246
0399999 - Total - Bonds - U.S. Government						5,140,985	12,085,993	246
056732-AG-5	COMNWLTH BAHAMAS GOVT BND 144A	F	11/17/2009	RBC DOMINION SECURITIES INC		586,849	590,000	0
50064F-AJ-3	REPUBLIC OF KOREA CORP BND	F	04/08/2009	BANC OF AMERICA SECURITIES LLC		594,312	600,000	0
1099999 - Total - Bonds - All Other Government						1,181,161	1,190,000	0
856597-DN-6	STATE CENTER CALIF MUNI BND GO		06/25/2009	RBC DOMINION SECURITIES INC		300,000	300,000	0
882722-KF-7	TEXAS ST MUNITAX BND GO		08/19/2009	MERRILL LYNCH & CO		2,550,000	2,550,000	0
1799999 - Total - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						2,850,000	2,850,000	0
016730-CV-3	ALLAN HANCOCK CALIF JT CMNTY C MUNITAX B		10/16/2009	US BANKCORP PIPER JAFFRAY TRUS		300,000	300,000	0
03667P-BX-9	ANTELOPE VALLEY CALIF CMNTY CO MUNI BND		11/17/2009	MORGAN STANLEY & CO. INC.		260,634	1,280,000	0
517840-S4-7	LAS VEGAS VALLEY NEV WTR DIST MUNITAX BN		12/11/2009	J.P. MORGAN SECURITIES INC.		600,000	600,000	0
702282-LR-3	PASADENA CALIF UNI SCH DIST MUNI BND GO		09/02/2009	RBC DOMINION SECURITIES INC		250,000	250,000	0
725894-FY-0	PLACENTIA YORBA LINDA CALIF UN MUNI BND		10/08/2009	FIRST TENNESSEE CAPITAL MARKET		300,600	300,000	0
891381-G5-8	TORRANCE CALIF UNI SCH DIST MUNI BND GO		10/16/2009	DIRECT		200,390	1,000,000	0
89910N-CP-4	TULARE CALIF LOC HEALTH CARE D MUNI BND		09/02/2009	US BANKCORP PIPER JAFFRAY TRUS		200,000	200,000	0
941247-N2-0	WATERBURY CONN MUNI BND GO		09/02/2009	Westpac Banking Corp		500,000	500,000	0
2499999 - Total - Bonds - U.S. Political Subdivisions, Territories and Possessions (Direct and Guaranteed)						2,611,624	4,430,000	0
023026-CE-5	AMARILLO TEX ECONOMIC DEV CORP MUNITAX B		11/18/2009	MERRILL LYNCH & CO		300,000	300,000	109
02765U-DB-7	AMERICN MUNI PWR MUNITAX BND REV		11/19/2009	DIRECT		300,000	300,000	0
033177-XV-3	ANCHORAGE ALASKA MUNI BND REV		11/20/2009	J.P. MORGAN SECURITIES INC.		700,000	700,000	0
10727Y-AU-0	BRENTWOOD CALIF INFRASTRUCTURE MUNITAX B		10/16/2009	RBC DOMINION SECURITIES INC.		590,000	590,000	0
13058R-AU-8	CALIFORNIA SCH FACS FING CORP MUNI BND R		12/17/2009	US BANKCORP PIPER JAFFRAY TRUS		597,300	11,000,000	0
18085P-LL-6	CLARK CNTY NEV ARPT REV MUNI BND REV		09/17/2009	CITICORP SECURITIES MARKETS		590,000	590,000	0
235417-AS-1	DALLAS TEX CONVENTION CTR HOTE MUNI BND		08/19/2009	CITICORP SECURITIES MARKETS		497,744	1,300,000	0
3128X9-LU-2	FHLMC AGENCY BND 0.000% 11/16/39		10/29/2009	DEUTSCHE BANK AG		589,199	3,600,000	0
31393R-CX-6	FHLMC AGENCY CMO 2617-ZU		12/01/2009	Interest Capitalization		218,615	218,615	0
31393X-GN-1	FNW AGENCY CMO 04-W2-1A4		12/01/2009	Interest Capitalization		76,563	76,563	0
31394H-AG-6	FHLMC AGENCY CMO 26-64-ZE		12/01/2009	Interest Capitalization		249,434	249,434	0
31394L-J9-4	FHLMC AGENCY CMO 2691-ZH		12/01/2009	Interest Capitalization		66,502	66,502	0
31394R-HL-6	FHLMC AGENCY CMO 2750-ZN		12/01/2009	Interest Capitalization		65,115	65,115	0
31394R-LX-5	FHLMC AGENCY CMO 2752-GZ		12/01/2009	Interest Capitalization		65,115	65,115	0
31396V-ZJ-0	FNMA AGENCY CMO 07-41-KZ		12/01/2009	Interest Capitalization		70,533	70,533	0
37611C-AE-6	GNMA CMBS 2007-75-Z 4.500% 01/16/49		12/01/2009	Interest Capitalization		64,393	64,393	0
38373M-AD-2	GNMA SENIOR CMBS 01-12-Z		12/01/2009	Interest Capitalization		586,404	586,404	0
38373M-CA-6	GNMA SENIOR CMBS 02-35		12/01/2009	Interest Capitalization		426,680	426,680	0
38373M-HM-5	GNMA SENIOR CMBS 03-78		12/01/2009	Interest Capitalization		73,407	73,407	0
38373M-J5-0	GNMA SENIOR CMBS 07-52A Z		12/01/2009	Interest Capitalization		64,657	64,657	0
38373M-KL-3	GNMA SENIOR CMBS 03-109-Z		12/01/2009	Interest Capitalization		115,855	115,855	0
38373M-M3-1	GNR..07-69 AGENCY CMBS 07-6-Z		12/01/2009	Interest Capitalization		159,643	159,643	0
38373M-VY-3	GNMA CMBS 06-39 Z 5.643% 07/16/46		12/01/2009	Interest Capitalization		141,991	141,991	0
38373V-K6-6	GNMA SENIOR CMBS 02-85-Z		12/01/2009	Interest Capitalization		183,132	183,132	0
38373V-T8-3	GNMA SENIOR CMBS 02-83-Z		12/01/2009	Interest Capitalization		258,405	258,405	0
38373Y-MX-9	GNMA SENIOR CMBS 02-91-Z		12/01/2009	Interest Capitalization		893,661	893,661	0
38374F-P6-5	GNMA AGENCY CMO 04-18-Z		12/01/2009	Interest Capitalization		113,730	113,730	0
38374F-PZ-1	GNMA AGENCY CMO 04-11-ZH		12/01/2009	Interest Capitalization		57,078	57,078	0
38374F-Q9-8	GNMA AGENCY CMO 04-18-ZC		12/01/2009	Interest Capitalization		64,845	64,845	0
38374G-5U-2	GNMA SENIOR CMBS 04-45-ZS		12/01/2009	Interest Capitalization		319,467	319,467	0
38374G-CG-5	GNMA SENIOR CMBS 04-23-Z		12/01/2009	Interest Capitalization		73,628	73,628	0
412493-AG-3	HARFORD CNTY MD ECONOMIC DEV R MUNITAX B		12/16/2009	MERRILL LYNCH & CO		790,000	790,000	0
544435-C3-2	LOS ANGELES CALIF DEPT ARPTS A MUNITAX B		11/18/2009	BARCLAYS CAPITAL		2,500,000	2,500,000	0
59334P-CN-5	MIAMI-DADE CNTY FLA TRAN SYS S MUNITAX B		09/17/2009	DIRECT		200,000	200,000	0
59334P-CP-0	MIAMI-DADE CNTY FLA TRAN SYS S MUNI BND		10/29/2009	GOLDMAN SACHS & CO		406,000	400,000	2,994
646139-W3-5	NJ ST TPK AUTH TPK REV MUNI BND REV		04/20/2009	MORGAN STANLEY & CO. INC.		925,000	925,000	0
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERS MUNITAX BN		08/18/2009	MERRILL LYNCH & CO		1,900,000	1,900,000	0
650035-TD-0	NEW YORK ST URBAN DEV CORP REV MUNITAX B		11/18/2009	GOLDMAN SACHS & CO		10,000,000	10,000,000	0
664754-Q8-4	NORTHERN ARIZ UNIV MUNITAX BND REV		12/11/2009	MERRILL LYNCH & CO		479,047	480,000	0

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
686430-EK-1	ORLANDO FLA CMNTY REDEV AGY MUNI BND REV		08/21/2009	CITICORP SECURITIES MARKETS		500,000	500,000	0
875518-EL-2	TANGIPAHOA PARISH LA HOSP SVC MUNITAX BN		10/27/2009	Various		586,030	590,000	1,896
95332R-AP-4	WEST HOLLYWOOD CALIF MUNI BND REV		06/26/2009	DIRECT		520,000	520,000	0
3199999 - Total - Bonds - U.S. Special Revenue						27,379,174	41,593,854	4,999
00080A-BQ-2	ACAS..05-1A ABS 05-1A A1 144A		10/22/2009	ROYAL BANK OF SCOTLAND		351,802	394,176	12
00089F-AA-8	ACST..07-1A ABS 07-1A G1 144A		10/07/2009	CREDIT SUISSE FIRST BOSTON COR		168,422	226,830	16
001055-AC-6	AFLAC INCORPORATED CORP BND		12/01/2009	Various		588,404	500,000	2,243
004448-AB-2	AVIATION CAPITAL GROUP TRUST A ABS 03-2A		09/03/2009	WACHOVIA SECURITIES INC		111,224	188,516	112
026074-AA-2	AMERICAN FIN GRP, INC. CORP BND		11/02/2009	BARCLAYS CAPITAL		586,794	520,000	19,684
029912-AZ-5	AMERICAN TOWER CORPORATION CORP BND 144		10/13/2009	J.P. MORGAN SECURITIES INC		2,172,042	2,175,000	0
037898-AB-9	APPB ABS 07-1A A22A 144A		09/17/2009	BARCLAYS CAPITAL		582,445	661,870	236
04973P-AB-5	ATTENTUS CDO LTD ATTN..07-3A ABS 2007-3A		09/03/2009	BANC OF AMERICA SECURITIES LLC		86,250	250,000	310
05377R-AB-0	AESOP ABS 09-1A 144A 9.310% 10/20/13		07/17/2009	ROYAL BANK OF SCOTLAND		1,099,793	1,100,000	0
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC CORP BND 144A		06/01/2009	GOLDMAN SACHS & CO		921,772	925,000	0
06406H-BM-0	BANK OF NEW YORK CO CORP BND		05/05/2009	BANC OF AMERICA SECURITIES LLC		499,350	500,000	0
10623*-AA-4	BRAZOS SANDY CRK COOP UTILITY CORP BND		10/06/2009	BANC OF AMERICA SECURITIES LLC		300,000	300,000	0
12673P-AC-9	CA, INC CORP BND 5.375% 12/01/19		11/09/2009	J.P. MORGAN SECURITIES INC		1,209,776	1,220,000	0
144141-CY-2	PROGRESS ENERGY CAROLINAS CORP BND		08/13/2009	GOLDMAN SACHS & CO		2,948,006	2,625,000	62,934
16724*-AC-5	CHICAGO BASEBALL HOLDINGS CORP BND		09/25/2009	BANC OF AMERICA SECURITIES LLC		200,000	200,000	0
178180-GB-5	CITY NTL BK CORP BND 9.000% 08/12/19		08/11/2009	DIRECT		600,000	600,000	0
25271C-AL-6	DIAMOND OFFSHORE DRILLING INC. CORP BND		10/05/2009	Various		3,233,828	3,250,000	0
26138E-AH-2	DR PEPPER SNAPPLE GROUP INC CORP BND		01/14/2009	Tax Free Exchange		974,261	1,000,000	13,829
264399-EQ-5	DUKE ENERGY CORP CORP BND		01/21/2009	J.P. MORGAN SECURITIES INC		798,496	800,000	0
34528R-AE-2	FORDO ABS 09-A A3B 2.733% 05/15/13		05/13/2009	DEUTSCHE BANK AG		7,651,172	7,500,000	1,778
35952F-AA-8	FORT HUACHUCA - YPG COMMUNITIE CORP BND		04/22/2009	DIRECT		503,475	500,000	0
372546-AA-9	GEORGE UNIVER CORP BND		03/04/2009	BARCLAYS CAPITAL		575,000	575,000	0
373334-JN-2	GEORGIA POWER COMPANY CORP BND		02/04/2009	WACHOVIA SECURITIES INC		996,280	1,000,000	0
401378-AA-2	GUARDIAN LIFE AM CORP BND 144A		10/01/2009	GOLDMAN SACHS & CO		697,788	705,000	0
41283E-AE-1	HDMOT ABS 06-3 B 5.430% 11/15/14		01/12/2009	UBS WARBURG LLC		504,000	800,000	0
42805R-AV-1	HERTZ ABS 09-2A A2 144A		10/16/2009	BARCLAYS CAPITAL		589,964	590,000	0
450679-BX-2	ITT INDUSTRIES INC. CORP BND		04/29/2009	CITICORP SECURITIES MARKETS		3,087,089	3,000,000	1,531
487312-AA-8	KEENAN FORT DETRICK ENERGY CORP BND 144A		10/13/2009	US BANKCORP PIPER JAFFRAY TRUS		575,964	657,877	16,813
502413-AX-5	L-3 COMMUN CORP CORP BND 144A		09/29/2009	BARCLAYS CAPITAL		1,469,720	1,475,000	0
565849-AG-1	MARATHON OIL CORP CORP BND		02/12/2009	MORGAN STANLEY & CO. INC.		746,888	750,000	0
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY CORP BND		11/10/2009	CITICORP SECURITIES MARKETS		8,172,612	8,200,000	0
576434-BT-0	MALT CMO 02-3-M1 6.067% 12/25/32		12/01/2009	Interest Capitalization		120	120	0
589331-AN-7	MERCK & CO INC CORP BND		06/22/2009	J.P. MORGAN SECURITIES INC		3,477,915	3,500,000	0
61757L-AE-0	MSC CMBS..08-T29 A4 6.280% 01/11/43		09/17/2009	ROYAL BANK OF SCOTLAND		243,965	250,000	942
636792-AA-1	NATIONAL LIFE CORP BND 144A		09/23/2009	Various		1,095,600	1,080,000	1,138
65251G-AA-1	NEWSTAR TRUST NWSTR..09-1A ABS 09-1A A		12/15/2009	WELLS FARGO ADVISORS		610,000	610,000	0
65251G-AC-7	NWSTR..09-1A ABS..09-1A B		12/15/2009	WELLS FARGO ADVISORS		229,635	250,000	0
655844-BC-1	NORFOLK SOUTHERN CORPORATION CORP BND		05/27/2009	GOLDMAN SACHS & CO		1,920,188	1,925,000	0
674003-AA-6	OAKTREE CAPITAL CORP BND 144A		11/19/2009	BANC OF AMERICA SECURITIES LLC		582,613	590,000	0
68233D-AL-1	ONCOR ELECTRIC CORP BND		11/17/2009	Libertas Partners		1,666,740	1,500,000	33,203
693627-AY-7	DUKE ENERGY INDIANA INC CORP BND		09/30/2009	CITICORP SECURITIES MARKETS		4,349,160	4,000,000	115,600
708696-BV-0	PENNSYLVANIA ELEC CO CORP BND		09/28/2009	WELLS FARGO ADVISORS		1,197,420	1,200,000	0
74112R-AA-8	PART..09-1 ABS 09-1 A 144A		12/02/2009	DIRECT		589,897	590,000	0
743263-AP-0	PROGRESS ENERGY INC. CORP BND		11/16/2009	Various		2,953,800	2,950,000	0
745332-BZ-8	PUGET SOUND ENERGY INC CORP BND		01/20/2009	BARCLAYS CAPITAL		800,000	800,000	0
748292-AA-7	QUEEN ABS 05-1A A 144A		01/01/2009	LEHMAN BROTHERS INC		(1,012,225)	(1,032,883)	(10,422)
771196-AU-6	ROCHE HOLDINGS INC CORP BND 144A		02/18/2009	CITICORP SECURITIES MARKETS		778,224	800,000	0
855030-AJ-1	STAPLES INC. CORP BND 9.750% 01/15/14		03/25/2009	Various		783,250	775,000	4,063
870752-AA-0	SWIFT MASTER AUTO RECEIVABLES ABS 07-1 A		06/15/2009	DIRECT		564,000	600,000	21
87246A-AC-2	TIAA CMBS 07-C4 A3 6.072% 08/15/39		03/04/2009	BARCLAYS CAPITAL		741,305	975,000	4,780
878091-BC-0	TEACHERS INSUR & ANNUITY CORP BND 144A		12/11/2009	MORGAN STANLEY & CO. INC.		1,198,476	1,200,000	0
88163V-AD-1	TEVA PHARM FIN LLC SENIOR CORP BND		10/01/2009	CITICORP SECURITIES MARKETS		5,157,984	4,800,000	53,300
88576U-AB-8	HENDR ABS..08-2A B 144A		01/02/2009	Tax Free Exchange		666,640	1,000,000	4,153
88653H-AA-5	TIERS BEACH STREET SYNTHETIC C ABS 07-33		12/11/2009	CITICORP SECURITIES MARKETS		605,500	700,000	0
88732J-AR-9	TIME WARNER CABLE INC CORP BND		03/23/2009	DEUTSCHE BANK AG		2,488,350	2,500,000	0
911760-TM-8	VENDE WHOLE CMO 03-2-Z		12/01/2009	Interest Capitalization		397,244	397,244	0
92933D-AA-8	WEA FINANCE LLC CORP BND 144A		05/26/2009	J.P. MORGAN SECURITIES INC		445,410	450,000	0
98956P-AA-0	ZIMMER HOLDINGS INC. CORP BND		11/12/2009	J.P. MORGAN SECURITIES INC		1,249,075	1,250,000	0

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
BRS6XD-8C-8	HENDR ABS 08-2B 8.795% 01/15/48		01/01/2009	DEUTSCHE BANK AG		(999,186)	(1,000,000)	0
BRS7H2-3P-4	SBAP ABS 08-20K 5.600% 11/01/28		01/01/2009	CREDIT SUISSE FIRST BOSTON COR		(2,100,000)	(2,100,000)	0
448055-AF-0	HUSKY ENERGY INC. CORP BND	A	05/18/2009	DIRECT		582,602	575,000	1,158
268317-AB-0	ELECTRICITE DE FRANCE CORP BND 144A	F	01/21/2009	BARCLAYS CAPITAL		1,993,760	2,000,000	0
302154-AT-6	EXPORT-IMPORT BANK OF KOREA CORP BND	F	01/12/2009	HSBC SECURITIES INC		1,095,864	1,100,000	0
456036-AE-2	INDUSTRIAL BANK OF KOREA CORP BND 144A	F	04/16/2009	CITICORP SECURITIES MARKETS		794,120	800,000	0
55608J-AA-6	MACQUARIE GROUP CORP BND 144A	F	07/30/2009	BANC OF AMERICA SECURITIES LLC		299,313	300,000	0
55608J-AB-4	MACQUARIE BK LTD CORP BND 144A	F	08/06/2009	HSBC SECURITIES INC		298,698	300,000	0
66989G-AA-8	NOVARTIS SECURITIES INVEST LTD CORP BND	F	02/04/2009	J.P. MORGAN SECURITIES INC		1,172,909	1,175,000	0
75405T-AA-7	RAS LAFFAN LIQUEFIED NATURAL G CORP BND	F	03/25/2009	DIRECT		425,000	500,000	13,245
780097-AW-1	ROYAL BANK OF SCOTLAND GRP PLC CORP BND	F	10/14/2009	ROYAL BANK OF SCOTLAND		589,357	590,000	0
641606-AC-1	GSC CDO 2003-4X A3 0.744% 12/16/15	F	04/17/2009	DIRECT		407,733	607,423	53
3899999 - Total - Bonds - Industrial and Miscellaneous (Unaffiliated)						81,343,070	81,696,174	340,733
8399997 - Total - Bonds - Part 3						120,506,014	143,846,021	345,978
8399998 - Total - Bonds - Part 5						5,698,132	6,526,792	75,123
8399999 - Total - Bonds						126,204,146	150,372,813	421,101
05531B-20-1	BB&T CAPITAL TRUST VI SINK PFD		07/21/2009	MORGAN STANLEY & CO. INC.	24,000.000	600,000	0.00	0
949746-87-9	WELLS FARGO & COMPANY PFD STK		01/02/2009	Tax Free Exchange	80,000.000	1,580,000	0.00	0
8499999 - Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,180,000	XXX	0
8999997 - Total - Preferred Stocks - Part 3						2,180,000	XXX	0
8999998 - Total - Preferred Stocks - Part 5						581,032	XXX	0
8999999 - Total - Preferred Stocks						2,761,032	XXX	0
9799997 - Total - Common Stocks - Part 3						0	XXX	0
9799998 - Total - Common Stocks - Part 5						562,150	XXX	0
9799999 - Total - Common Stocks						562,150	XXX	0
9899999 - Total - Preferred and Common Stocks						3,323,182	XXX	0
9999999 Totals						129,527,328	XXX	421,101

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
3133XA-HS-9	FHLB AGENCY BND 5.625% 02/07/20		01/30/2009	Call 100.0000	0	2,000,000	2,000,000	1,996,000	1,996,743	0	3,257	0	3,257	0	2,000,000	0	0	0	54,063	02/07/2020
3136F7-QC-4	FNMA AGENCY BND 6.190% 12/19/25		12/19/2009	Call 100.0000	0	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	309,500	12/19/2025
36202E-XV-6	GNMA POOL # 4292 6.500% 11/20/38		12/01/2009	Paydown	0	624,280	624,280	627,596	627,590	0	(3,309)	0	(3,309)	0	624,280	0	0	0	22,064	11/20/2038
36204J-5X-0	GNMA POOL # 371762 6.000% 04/15/09		04/01/2009	Paydown	0	720	720	705	718	0	2	0	2	0	720	0	0	0	8	04/15/2009
36204Q-BN-9	GNMA POOL # 376345 6.500% 12/15/23		12/01/2009	Paydown	0	6,673	6,673	6,610	6,627	0	46	0	46	0	6,673	0	0	0	203	12/15/2023
36205C-KV-1	GNMA POOL # 386508 7.000% 05/15/24		12/01/2009	Paydown	0	161	161	162	162	0	(1)	0	(1)	0	161	0	0	0	6	05/15/2024
36206F-VF-6	GNMA POOL # 410214 8.000% 12/15/25		12/01/2009	Paydown	0	12,758	12,758	12,847	12,816	0	(57)	0	(57)	0	12,758	0	0	0	382	12/15/2025
36207K-A8-3	GNMA POOL # 433931 6.500% 08/15/28		12/01/2009	Paydown	0	6,983	6,983	6,977	6,974	0	9	0	9	0	6,983	0	0	0	260	08/15/2028
36207R-HK-4	GNMA POOL # 439534 7.500% 04/15/27		12/01/2009	Paydown	0	1,297	1,297	1,278	1,282	0	15	0	15	0	1,297	0	0	0	87	04/15/2027
36207V-X3-5	GNMA POOL # 443598 6.500% 09/15/28		12/01/2009	Paydown	0	1,582	1,582	1,578	1,578	0	3	0	3	0	1,582	0	0	0	51	09/15/2028
36208T-4W-7	GNMA POOL # 460837 7.000% 06/15/28		12/01/2009	Paydown	0	1,087	1,087	1,104	1,099	0	(12)	0	(12)	0	1,087	0	0	0	37	06/15/2028
36208V-2E-4	GNMA POOL # 462573 6.500% 03/15/28		12/01/2009	Paydown	0	3,788	3,788	3,792	3,789	0	(2)	0	(2)	0	3,788	0	0	0	137	03/15/2028
36208X-PT-2	GNMA POOL # 464034 6.500% 07/15/28		12/01/2009	Paydown	0	6,755	6,755	6,757	6,752	0	3	0	3	0	6,755	0	0	0	97	07/15/2028
36208X-RY-9	GNMA POOL # 464103 6.500% 08/15/28		12/01/2009	Paydown	0	1,020	1,020	987	993	0	27	0	27	0	1,020	0	0	0	37	08/15/2028
36209C-HW-9	GNMA POOL # 467445 6.000% 01/15/29		12/01/2009	Paydown	0	5,274	5,274	5,127	5,155	0	119	0	119	0	5,274	0	0	0	178	01/15/2029
36209E-NE-8	GNMA POOL # 469389 6.500% 03/15/28		12/01/2009	Paydown	0	18,756	18,756	18,899	18,858	0	(102)	0	(102)	0	18,756	0	0	0	628	03/15/2028
36209K-WD-6	GNMA POOL # 474144 7.000% 04/15/28		12/01/2009	Paydown	0	10,652	10,652	10,900	10,832	0	(180)	0	(180)	0	10,652	0	0	0	151	04/15/2028
36209M-4A-9	GNMA POOL # 476117 7.000% 07/15/28		12/01/2009	Paydown	0	9,663	9,663	9,741	9,716	0	(54)	0	(54)	0	9,663	0	0	0	642	07/15/2028
36209M-V2-7	GNMA POOL # 475933 6.500% 08/15/28		12/01/2009	Paydown	0	7,820	7,820	7,813	7,810	0	11	0	11	0	7,820	0	0	0	246	08/15/2028
36209W-4J-8	GNMA POOL # 484225 6.500% 08/15/28		12/01/2009	Paydown	0	3,161	3,161	3,586	3,467	0	(306)	0	(306)	0	3,161	0	0	0	166	08/15/2028
36210G-DW-1	GNMA POOL # 491617 7.500% 01/15/30		12/01/2009	Paydown	0	8,219	8,219	8,101	8,119	0	100	0	100	0	8,219	0	0	0	500	01/15/2030
36210J-TS-7	GNMA POOL # 493861 6.500% 04/15/29		12/01/2009	Paydown	0	13,053	13,053	12,460	12,583	0	469	0	469	0	13,053	0	0	0	644	04/15/2029
36210V-WQ-0	GNMA POOL # 503855 6.500% 02/15/29		12/01/2009	Paydown	0	18,433	18,433	18,609	18,555	0	(122)	0	(122)	0	18,433	0	0	0	755	02/15/2029
36211C-QY-1	GNMA POOL # 509071 6.500% 05/15/29		12/01/2009	Paydown	0	2,257	2,257	2,153	2,174	0	84	0	84	0	2,257	0	0	0	82	05/15/2029
36211P-AW-3	GNMA POOL # 518521 7.500% 10/15/29		12/01/2009	Paydown	0	267	267	268	267	0	0	0	0	0	267	0	0	0	11	10/15/2029
36212C-R2-9	GNMA POOL # 529805 7.000% 02/15/31		12/01/2009	Paydown	0	61,316	61,316	62,523	62,278	0	(962)	0	(962)	0	61,316	0	0	0	2,807	02/15/2031
36212C-R3-7	GNMA POOL # 529806 7.000% 02/15/31		12/01/2009	Paydown	0	110,334	110,334	112,506	112,066	0	(1,732)	0	(1,732)	0	110,334	0	0	0	6,893	02/15/2031
36212C-R4-5	GNMA POOL # 529807 7.000% 02/15/31		12/01/2009	Paydown	0	4,909	4,909	5,006	4,986	0	(77)	0	(77)	0	4,909	0	0	0	188	02/15/2031
36212K-J4-6	GNMA POOL # 535883 8.500% 07/15/30		12/01/2009	Paydown	0	2,596	2,596	2,661	2,648	0	(52)	0	(52)	0	2,596	0	0	0	121	07/15/2030
36212R-TF-5	GNMA POOL # 541550 6.500% 08/15/31		12/01/2009	Paydown	0	142,597	142,597	143,377	143,183	0	(586)	0	(586)	0	142,597	0	0	0	4,756	08/15/2031
36213E-L3-8	GNMA POOL # 552146 6.000% 11/15/16		12/01/2009	Paydown	0	37,001	37,001	37,220	37,089	0	(88)	0	(88)	0	37,001	0	0	0	1,204	11/15/2016
36213W-GK-6	GNMA POOL # 566402 6.000% 09/15/31		12/01/2009	Paydown	0	130,030	130,030	128,262	128,515	0	1,514	0	1,514	0	130,030	0	0	0	2,932	09/15/2031
36214F-4M-1	GNMA POOL # 105328 12.000% 02/15/14		12/01/2009	Paydown	0	101	101	99	100	0	1	0	1	0	101	0	0	0	7	02/15/2014
362172-C6-3	GNMA POOL # 209893 8.000% 11/15/21		12/01/2009	Paydown	0	1,451	1,451	1,441	1,443	0	7	0	7	0	1,451	0	0	0	40	11/15/2021

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
36217M-3D-4	GNMA POOL # 197996 9.500% 12/15/18		12/01/2009	Paydown	0	1,570	1,570	1,521	1,543	0	27	0	27	0	1,570	0	0	0	82	12/15/2018
36218W-US-8	GNMA POOL # 234693 9.500% 10/15/17		12/01/2009	Paydown	0	989	989	971	979	0	10	0	10	0	989	0	0	0	52	10/15/2017
36218X-LN-7	GNMA POOL # 235333 9.500% 01/15/18		12/01/2009	Paydown	0	3,501	3,501	3,479	3,484	0	17	0	17	0	3,501	0	0	0	183	01/15/2018
36219M-G4-8	GNMA POOL # 265475 10.000% 12/15/18		08/01/2009	Paydown	0	31,047	31,047	30,940	30,933	0	114	0	114	0	31,047	0	0	0	2,034	12/15/2018
36219S-ZZ-5	GNMA POOL # 253219 10.000% 12/15/18		12/01/2009	Paydown	0	458	458	466	461	0	(3)	0	(3)	0	458	0	0	0	25	12/15/2018
36219X-PD-4	GNMA POOL # 258260 9.500% 12/15/18		12/01/2009	Paydown	0	727	727	703	714	0	13	0	13	0	727	0	0	0	35	12/15/2018
36223A-MW-9	GNMA POOL # 262420 10.000% 04/15/19		12/01/2009	Paydown	0	1,522	1,522	1,466	1,490	0	32	0	32	0	1,522	0	0	0	84	04/15/2019
36223G-RP-6	GNMA POOL # 301973 8.000% 12/15/21		12/01/2009	Paydown	0	654	654	649	650	0	3	0	3	0	654	0	0	0	29	12/15/2021
36223M-AR-7	GNMA POOL # 307494 8.000% 04/15/21		12/01/2009	Paydown	0	874	874	868	870	0	4	0	4	0	874	0	0	0	29	04/15/2021
36223N-VY-7	GNMA POOL # 311516 7.500% 10/15/22		12/01/2009	Paydown	0	982	982	968	972	0	10	0	10	0	982	0	0	0	41	10/15/2022
36223P-KU-2	GNMA POOL # 313031 8.000% 11/15/21		12/01/2009	Paydown	0	3,171	3,171	3,151	3,155	0	16	0	16	0	3,171	0	0	0	139	11/15/2021
36223R-UU-7	GNMA POOL # 313607 8.000% 11/15/21		12/01/2009	Paydown	0	375	375	373	374	0	2	0	2	0	375	0	0	0	17	11/15/2021
36225A-CS-7	GNMA POOL # 315695 8.000% 12/15/21		12/01/2009	Paydown	0	1,750	1,750	1,738	1,741	0	9	0	9	0	1,750	0	0	0	77	12/15/2021
36225A-T3-4	GNMA POOL # 780081 10.000% 02/15/25		12/01/2009	Paydown	0	3,426	3,426	3,688	3,604	0	(178)	0	(178)	0	3,426	0	0	0	169	02/15/2025
36225A-XC-9	GNMA POOL # 780570 7.000% 05/15/27		12/01/2009	Paydown	0	4,047	4,047	3,980	3,992	0	55	0	55	0	4,047	0	0	0	156	05/15/2027
912827-5G-3	GNMA POOL # 780675 7.000% 09/15/24		12/01/2009	Paydown	0	19,634	19,634	19,754	19,699	0	(64)	0	(64)	0	19,634	0	0	0	718	09/15/2024
	UNITED STATES TREASURY GOVT BND		05/15/2009	Maturity	0	2,475,000	2,475,000	2,568,973	2,480,517	0	(5,517)	0	(5,517)	0	2,475,000	0	0	0	68,063	05/15/2009
0399999 - Bonds - U.S. Governments						10,804,721	10,804,721	10,900,833	10,812,145	0	(7,425)	0	(7,425)	0	10,804,721	0	0	0	481,816	XXX
31281F-BY-6	FHLMC GOLD POOL # N50055		12/01/2009	Paydown	0	231,875	231,875	237,672	237,292	0	(5,417)	0	(5,417)	0	231,875	0	0	0	10,318	11/01/2029
31281F-BZ-3	FHLMC GOLD POOL # N50056		12/01/2009	Paydown	0	118,658	118,658	121,624	121,448	0	(2,790)	0	(2,790)	0	118,658	0	0	0	3,409	02/01/2031
31283H-HN-8	FHLMC GOLD POOL # G01137		12/01/2009	Paydown	0	2,356	2,356	2,350	2,350	0	6	0	6	0	2,356	0	0	0	109	09/01/2030
31287L-XU-1	FHLMC GOLD POOL # C61591		12/01/2009	Paydown	0	27,985	27,985	28,095	28,078	0	(93)	0	(93)	0	27,985	0	0	0	893	11/01/2031
31288A-CH-6	FHLMC GOLD POOL # C71872		12/01/2009	Paydown	0	95,887	95,887	98,030	97,833	0	(1,945)	0	(1,945)	0	95,887	0	0	0	3,065	09/01/2032
31288F-W7-5	FHLMC GOLD POOL # C76970		12/01/2009	Paydown	0	77,858	77,858	78,926	78,827	0	(969)	0	(969)	0	77,858	0	0	0	2,175	02/01/2033
3128H4-HM-4	FHLMC GOLD POOL # E96536		12/01/2009	Paydown	0	20,699	20,699	21,078	20,967	0	(268)	0	(268)	0	20,699	0	0	0	559	03/01/2018
3128H6-CU-6	FHLMC GOLD POOL # E98183		12/01/2009	Paydown	0	101,748	101,748	102,193	102,032	0	(285)	0	(285)	0	101,748	0	0	0	2,653	08/01/2018
312904-5V-3	FREDDIE MAC CMO 1044-J		12/01/2009	Paydown	0	104	104	3,173	1,930	0	(1,826)	0	(1,826)	0	104	0	0	0	428	01/01/2021
31292G-ZF-6	FHLMC GOLD POOL # C00742		12/01/2009	Paydown	0	25,285	25,285	24,823	24,869	0	416	0	416	0	25,285	0	0	0	827	04/01/2029
31292H-F3-3	FHLMC GOLD POOL # C01086		12/01/2009	Paydown	0	4,404	4,404	4,400	4,399	0	5	0	5	0	4,404	0	0	0	175	11/01/2030
31292H-GM-0	FHLMC GOLD POOL # C01104		12/01/2009	Paydown	0	1,402	1,402	1,420	1,418	0	(16)	0	(16)	0	1,402	0	0	0	64	12/01/2030
31292H-S8-8	FHLMC GOLD POOL # C01443		12/01/2009	Paydown	0	199,377	199,377	201,807	201,571	0	(2,193)	0	(2,193)	0	199,377	0	0	0	5,490	01/01/2033
31293M-FR-8	FHLMC GOLD POOL # C23776		12/01/2009	Paydown	0	11,973	11,973	11,664	11,697	0	275	0	275	0	11,973	0	0	0	420	03/01/2029
31297X-M7-6	FHLMC GOLD POOL # C40382		12/01/2009	Paydown	0	88	88	89	89	0	0	0	0	0	88	0	0	0	4	07/01/2030
31297Y-T9-3	FHLMC GOLD POOL # C41476		12/01/2009	Paydown	0	411	411	413	413	0	(2)	0	(2)	0	411	0	0	0	18	08/01/2030
31298D-QY-6	FHLMC GOLD POOL # C44971		12/01/2009	Paydown	0	61	61	61	61	0	0	0	0	0	61	0	0	0	2	11/01/2030
31298W-CR-4	FHLMC GOLD POOL # C59080		12/01/2009	Paydown	0	11,313	11,313	11,252	11,255	0	58	0	58	0	11,313	0	0	0	345	10/01/2031
31339W-NA-0	FHLMC AGENCY CMO 2439 6.000% 04/15/32		12/01/2009	Paydown	0	431,785	431,785	420,332	424,471	0	7,314	0	7,314	0	431,785	0	0	0	22,066	04/15/2032
3133TE-3N-2	FHLMC CMO AGENCY CMO 2054-PE		12/01/2009	Paydown	0	191,055	191,055	184,089	186,962	0	4,093	0	4,093	0	191,055	0	0	0	6,650	05/15/2028
3133TH-K8-9	FHLMC CMO AGENCY CMO 2103-PS		12/01/2009	Paydown	0	553,347	553,347	542,798	546,794	0	6,552	0	6,552	0	553,347	0	0	0	20,114	12/15/2028
31358F-EC-9	FNMA CMO 90..119-G 570.200% 10/25/20		12/01/2009	Paydown	0	111	111	2,625	1,652	0	(1,541)	0	(1,541)	0	111	0	0	0	344	10/01/2020
31358G-KV-8	FNMA CMO G-8-G 998.000% 04/25/21		12/01/2009	Paydown	0	34	34	818	630	0	(596)	0	(596)	0	34	0	0	0	158	07/01/2020
31359E-MU-2	FNMA CMO AGENCY CMO 93-198-L		12/01/2009	Paydown	0	160,827	160,827	157,812	158,950	0	1,877	0	1,877	0	160,827	0	0	0	4,913	10/25/2023
31359V-2R-3	FNMA CMO CMBS 99-M3-Z 6.314% 06/25/38		12/01/2009	Paydown	0	503,069	503,069	535,963	517,319	0	(14,249)	0	(14,249)	0	503,069	0	0	0	15,850	05/25/2024
31359V-KS-1	FNMA AGENCY CMO 99-10 6.500% 09/17/38		12/01/2009	Paydown	0	13,847	13,847	13,882	13,879	0	(32)	0	(32)	0	13,847	0	0	0	493	09/01/2038
31359X-UW-7	FNMA CMBS ..00-M1 Z 7.208% 01/17/40		12/01/2009	Paydown	0	1,364,083	1,364,083	1,407,909	1,408,413	0	(44,330)	0	(44,330)	0	1,364,083	0	0	0	54,290	11/17/2039

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
313602-6D-1	FNMA AGENCY CMO 89-71-J		12/01/2009	Paydown	0	45,333	45,333	42,797	44,205	0	1,128	0	1,128	0	45,333	0	0	0	1,897	10/25/2019
313603-7H-9	FNMA CMO 90..47-M 1009% 05/25/20		12/01/2009	Paydown	0	0	0	3,175	2,294	0	(2,294)	0	(2,294)	0	0	0	0	0	398	04/01/2020
31365D-UL-7	FNMA POOL # 124887 7.000% 06/01/23		12/01/2009	Paydown	0	7,750	7,750	7,798	7,776	0	(26)	0	(26)	0	7,750	0	0	0	322	06/01/2023
31367Y-Z9-1	FNMA POOL # 183568 7.000% 11/01/22		12/01/2009	Paydown	0	747	747	724	729	0	18	0	18	0	747	0	0	0	30	11/01/2022
31368A-JD-1	FNMA POOL # 183960 7.000% 10/01/22		12/01/2009	Paydown	0	723	723	725	723	0	(1)	0	(1)	0	723	0	0	0	30	10/01/2022
31371F-B4-3	FNMA POOL # 250359 7.000% 10/01/25		12/01/2009	Paydown	0	3,476	3,476	3,416	3,424	0	53	0	53	0	3,476	0	0	0	133	10/01/2025
31371K-NG-2	FNMA POOL # 254291 7.000% 04/01/17		12/01/2009	Paydown	0	8,873	8,873	9,287	9,159	0	(286)	0	(286)	0	8,873	0	0	0	282	04/01/2017
31371K-Q8-7	FNMA POOL # 254379 7.000% 07/01/32		12/01/2009	Paydown	0	30,940	30,940	32,257	32,152	0	(1,213)	0	(1,213)	0	30,940	0	0	0	1,260	07/01/2032
31371K-UC-3	FNMA POOL # 254479 6.500% 10/01/32		12/01/2009	Paydown	0	49,283	49,283	51,069	50,914	0	(1,631)	0	(1,631)	0	49,283	0	0	0	1,856	10/01/2032
31372A-D2-5	FNMA POOL # 266621 6.500% 01/01/24		12/01/2009	Paydown	0	6,333	6,333	6,123	6,168	0	166	0	166	0	6,333	0	0	0	148	01/01/2024
31372G-YE-3	FNMA POOL # 272609 6.500% 02/01/24		12/01/2009	Paydown	0	6,673	6,673	6,400	6,463	0	210	0	210	0	6,673	0	0	0	238	02/01/2024
31372T-B9-1	FNMA POOL # 281864 7.000% 06/01/24		08/01/2009	Paydown	0	18,113	18,113	17,100	17,316	0	797	0	797	0	18,113	0	0	0	832	06/01/2024
31373A-VQ-1	FNMA POOL # 287823 7.000% 06/01/24		05/01/2009	Paydown	0	6,148	6,148	5,772	5,857	0	291	0	291	0	6,148	0	0	0	175	06/01/2024
31374T-2B-4	FNMA POOL # 323970 7.000% 10/01/14		12/01/2009	Paydown	0	10,526	10,526	10,271	10,359	0	167	0	167	0	10,526	0	0	0	368	10/01/2014
31375V-ES-8	FNMA POOL # 345845 6.500% 05/01/26		12/01/2009	Paydown	0	5,049	5,049	4,753	4,804	0	245	0	245	0	5,049	0	0	0	176	05/01/2026
31377E-KL-2	FNMA POOL # 374799 7.000% 04/01/27		12/01/2009	Paydown	0	1,248	1,248	1,193	1,200	0	48	0	48	0	1,248	0	0	0	48	04/01/2027
31380B-E6-3	FNMA POOL # 434957 6.000% 07/01/28		12/01/2009	Paydown	0	11,935	11,935	12,702	12,577	0	(642)	0	(642)	0	11,935	0	0	0	302	07/01/2028
31381C-KW-6	FNMA POOL # 456709 6.000% 12/01/28		12/01/2009	Paydown	0	1,873	1,873	1,849	1,852	0	22	0	22	0	1,873	0	0	0	64	12/01/2028
31386B-PZ-1	FNMA POOL # 558540 7.000% 11/01/30		12/01/2009	Paydown	0	14,584	14,584	14,758	14,739	0	(155)	0	(155)	0	14,584	0	0	0	409	11/01/2030
31386S-EJ-2	FNMA POOL # 571737 7.000% 02/01/16		12/01/2009	Paydown	0	10,806	10,806	11,028	10,935	0	(129)	0	(129)	0	10,806	0	0	0	365	02/01/2016
31388E-FR-2	FNMA POOL # 602376 6.000% 08/01/16		12/01/2009	Paydown	0	38,021	38,021	38,063	37,996	0	25	0	25	0	38,021	0	0	0	1,089	08/01/2016
31390E-6N-7	FNMA POOL # 644477 6.000% 06/01/32		12/01/2009	Paydown	0	1,490	1,490	1,485	1,485	0	5	0	5	0	1,490	0	0	0	50	06/01/2032
31390E-SX-1	FNMA POOL # 644134 6.500% 05/01/32		12/01/2009	Paydown	0	13,673	13,673	13,748	13,737	0	(65)	0	(65)	0	13,673	0	0	0	340	05/01/2032
31390F-BA-6	FNMA POOL # 644533 6.000% 07/01/32		12/01/2009	Paydown	0	211,660	211,660	212,917	212,761	0	(1,101)	0	(1,101)	0	211,660	0	0	0	5,898	07/01/2032
31390J-4L-2	FNMA POOL # 648027 6.000% 07/01/32		12/01/2009	Paydown	0	46,602	46,602	46,441	46,439	0	163	0	163	0	46,602	0	0	0	917	07/01/2032
31390Q-NG-6	FNMA POOL # 652991 6.000% 08/01/32		12/01/2009	Paydown	0	33,773	33,773	33,657	33,655	0	118	0	118	0	33,773	0	0	0	868	08/01/2032
31390X-VK-3	FNMA POOL # 659518 5.500% 03/01/33		12/01/2009	Paydown	0	11,635	11,635	12,656	12,562	0	(926)	0	(926)	0	11,635	0	0	0	324	03/01/2033
31391A-AC-3	FNMA POOL # 660703 5.500% 12/01/32		12/01/2009	Paydown	0	68,885	68,885	69,162	69,119	0	(234)	0	(234)	0	68,885	0	0	0	1,968	12/01/2032
31391B-MR-5	FNMA POOL # 661968 6.500% 10/01/32		12/01/2009	Paydown	0	45,454	45,454	47,102	46,959	0	(1,505)	0	(1,505)	0	45,454	0	0	0	1,699	10/01/2032
31391B-N2-9	FNMA POOL # 662009 5.500% 02/01/32		12/01/2009	Paydown	0	427,297	427,297	429,434	429,079	0	(1,782)	0	(1,782)	0	427,297	0	0	0	12,204	02/01/2032
31392T-W5-2	FHLMC AGENCY CMO 2478-EJ		12/01/2009	Paydown	0	954,284	954,284	951,302	951,573	0	2,712	0	2,712	0	954,284	0	0	0	40,186	08/15/2032
31392U-EE-0	FHLMC AGENCY CMO 2504-Z		12/01/2009	Paydown	0	245,329	245,329	247,198	246,575	0	(1,246)	0	(1,246)	0	245,329	0	0	0	7,736	09/01/2032
31393A-P3-5	FNMA AGENCY CMO 03-4-1A4		12/01/2009	Paydown	0	530,487	530,487	530,445	529,816	0	670	0	670	0	530,487	0	0	0	16,181	10/25/2042
31393K-G7-4	FHLMC AGENCY CMO 2572 LG		12/01/2009	Paydown	0	392,079	392,079	400,901	395,905	0	(3,826)	0	(3,826)	0	392,079	0	0	0	16,851	06/01/2012
31393U-EP-4	FNMA AGENCY CMO 03-119-UC		12/25/2009	Paydown	0	45,801	45,801	44,286	45,006	0	795	0	795	0	45,801	0	0	0	3,785	05/25/2018
31394B-CX-0	FNMA CMO..04-81 KX 4.500% 04/25/17		12/01/2009	Paydown	0	152,512	152,512	156,587	153,914	0	(1,402)	0	(1,402)	0	152,512	0	0	0	3,649	11/01/2011
31394L-Z8-8	FHLMC AGENCY CMO 2711-QD		12/15/2009	Paydown	0	185,072	185,072	158,890	160,460	0	24,612	0	24,612	0	185,072	0	0	0	7,618	11/15/2033
31394L-ZD-7	FHLMC AGENCY CMO 2711-SA		12/15/2009	Paydown	0	215,918	215,918	185,372	187,203	0	28,714	0	28,714	0	215,918	0	0	0	8,888	11/15/2033

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
31395B-TB-9	FNMA AGENCY CMO 06-10-CB		12/01/2009	Paydown	0	1,132,106	1,132,106	1,127,337	1,127,403	0	4,703	0	4,703	0	1,132,106	0	0	0	31,757	02/25/2021
31395W-NU-7	FHLMC AGENCY CMO 3000.BH		12/01/2009	Paydown	0	169,034	169,034	169,615	169,575	0	(540)	0	(540)	0	169,034	0	0	0	4,839	11/01/2030
31403A-XD-2	FNMA POOL # 743276 6.000% 10/01/33		12/01/2009	Paydown	0	70,641	70,641	72,539	72,404	0	(1,763)	0	(1,763)	0	70,641	0	0	0	1,832	10/01/2033
31405C-KW-8	FNMA POOL # 785209 6.000% 06/01/34		12/01/2009	Paydown	0	353,092	353,092	359,189	358,399	0	(5,307)	0	(5,307)	0	353,092	0	0	0	7,507	06/01/2034
31408H-5L-5	FNMA POOL # 852351 6.000% 01/01/36		12/01/2009	Paydown	0	94,633	94,633	95,838	95,731	0	(1,098)	0	(1,098)	0	94,633	0	0	0	3,171	01/01/2036
31409C-WR-2	FNMA POOL # 867456 5.500% 06/01/36		12/01/2009	Paydown	0	129,177	129,177	124,010	124,270	0	4,907	0	4,907	0	129,177	0	0	0	3,539	06/01/2036
54243R-AA-2	LONG BEACH CALIF MUNITAX BND REV 144A		11/01/2009	Redemption 100.0000	0	65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	4,003	11/01/2022
653358-BS-9	NIAGARA CNTY N Y INDL DEV AGY MUNI BND R		12/15/2009	Redemption 100.0000	0	160,030	160,030	160,030	160,030	0	0	0	0	0	160,030	0	0	0	6,434	01/15/2015
798737-AB-8	SAN MANUEL ENTERTAINMENT AUTHO CORP BND		06/01/2009	Redemption 100.0000	0	100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,893	12/01/2010
3199999 - Bonds - U.S. Special Revenues and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governement and Their Political Subdivisions						10,283,740	10,283,740	10,311,699	10,296,301	0	(12,559)	0	(12,559)	0	10,283,740	0	0	0	360,391	XXX
00253C-HW-0	AAMES MTG TR ABS 02-2-A2		12/01/2009	Paydown	0	20,573	20,573	20,573	20,573	0	0	0	0	0	20,573	0	0	0	555	03/25/2033
009325-AD-3	ACBN ABS 03-1A-D 144A 6.455% 09/20/22		09/20/2009	Paydown	0	402,172	402,172	415,369	408,841	0	(6,668)	0	(6,668)	0	402,172	0	0	0	16,329	03/20/2014
023650-AH-7	AMERICA WEST AIRLINES P-T TR CORP BND		10/02/2009	Redemption 100.0000	0	119,638	119,638	126,816	125,598	0	(5,960)	0	(5,960)	0	119,638	0	0	0	6,668	04/02/2021
02660T-FK-4	AHM CMO 05-2-5A4A 5.383% 09/25/35		12/23/2009	MORGAN STANLEY & CO. INC.	0	1,650,000	3,000,000	1,465,258	2,994,048	0	55,763	1,528,021	(1,472,257)	0	1,521,791	0	128,209	128,209	174,050	09/25/2035
026874-BR-7	AMERICAN INTERNATIONAL GROUP I CORP BND		02/11/2009	BARCLAYS CAPITAL	0	519,850	1,405,000	281,000	281,079	0	105	0	105	0	281,184	0	238,666	238,666	27,536	05/15/2058
026874-BR-7	AMERICAN INTERNATIONAL GROUP I CORP BND		07/09/2009	Tax Free Exchange	0	147,150	545,000	109,000	109,031	0	133	0	133	0	109,163	0	37,987	37,987	28,960	05/15/2058
03027W-AE-2	AMTT CMBS..07-A1 D 144A		10/14/2009	Various	0	1,524,375	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	24,375	24,375	75,453	04/15/2037
046003-JU-4	ASSOCIATES CORP OF NORT CORP BND		09/09/2009	DAIN RAUSCHER INC.	0	2,181,938	2,250,000	2,401,320	2,347,924	0	(5,171)	0	(5,171)	0	2,342,753	0	(160,816)	(160,816)	135,959	11/01/2018
05568B-AA-6	BNSF RAILWAY COMPANY CORP BND		07/15/2009	Redemption 100.0000	0	40,237	40,237	40,237	40,237	0	0	0	0	0	40,237	0	0	0	1,162	01/15/2024
05947U-7L-6	BANK OF AMERICA CO CMBS 06-1-A4		09/24/2009	MORGAN STANLEY & CO. INC.	0	1,874,844	2,000,000	1,985,859	1,988,658	0	808	0	808	0	1,989,466	0	(114,623)	(114,623)	88,936	09/10/2045
06050T-JZ-6	BANK OF AMERICA N.A. CORP BND		03/10/2009	BARCLAYS CAPITAL	0	1,830,824	3,050,000	2,946,971	2,948,900	0	268	0	268	0	2,949,168	0	(1,118,345)	(1,118,345)	75,233	10/15/2036
07387B-EE-9	BSCMS CMBS 05-PW10-A4 5.463% 12/11/40		12/16/2009	MORGAN STANLEY & CO. INC.	0	695,000	1,000,000	973,242	978,567	0	2,329	0	2,329	0	980,896	0	(285,896)	(285,896)	58,310	12/11/2040
07387M-AE-9	BEAR STEARNS CMBS..06-PW11-A4		08/25/2009	Various	0	5,480,547	5,800,000	5,737,055	5,749,223	0	3,275	0	3,275	0	5,752,498	0	(271,951)	(271,951)	237,842	03/11/2039
07387M-AH-2	BEAR STEARNS CMBS 06-PW11-AJ		12/08/2009	BA SECURITIES	0	650,000	1,000,000	972,383	977,782	0	2,228	0	2,228	0	980,009	0	(330,009)	(330,009)	56,815	03/11/2039
116663-AC-9	BRUCE MANSFIELD UNIT CORP BND		06/01/2009	Redemption 100.0000	0	3,294	3,294	3,347	3,346	0	(52)	0	(52)	0	3,294	0	0	0	113	06/01/2034
124860-CB-1	CBASS ABS 99-3 144A 6.632% 02/03/29		12/03/2009	Paydown	0	26,545	26,545	26,023	26,108	0	437	0	437	0	26,545	0	0	0	1,091	02/03/2029
124860-CC-9	CBASS ABS 99-3 144A 6.632% 02/03/29		12/03/2009	Paydown	0	26,545	26,545	18,582	18,634	0	7,911	0	7,911	0	26,545	0	0	0	1,091	02/03/2029
126410-LM-9	CSX TRANS, INC. CORP BND		07/15/2009	Redemption 100.0000	0	39,094	39,094	39,094	39,094	0	0	0	0	0	39,094	0	0	0	2,444	01/15/2023
126410-LN-7	CSX TRANS, INC. SECURED CORP BND		04/15/2009	Redemption 100.0000	0	21,430	21,430	21,430	21,430	0	0	0	0	0	21,430	0	0	0	853	10/15/2014
126673-QR-6	COUNTRYWIDE HOME EQUITY LN TR ABS 2004-S		12/15/2009	Paydown	0	54,833	54,833	50,103	50,415	0	4,418	0	4,418	0	54,833	0	0	0	229	02/15/2030
12667G-T5-2	CWALT CMO 2005-J9 1A3 5.500% 08/25/35		12/01/2009	Paydown	0	1,234,477	1,234,477	1,233,609	1,232,326	0	2,151	0	2,151	0	1,234,477	0	0	0	36,777	08/25/2035
12669D-QS-0	CWHL CMO 02-18-A4 4.250% 02/25/33		12/01/2009	Paydown	0	64,226	64,226	64,226	64,226	0	0	0	0	0	64,226	0	0	0	1,315	02/25/2033
12669G-HN-4	CWHL WHOLE CMO 04-HYB9		12/01/2009	Paydown	0	8,672	8,672	1,470	2,174	0	7,220	723	6,497	0	8,672	0	0	0	287	02/20/2035
12669G-HP-9	CWHL WHOLE CMO 04-HYB9		12/01/2009	Paydown	0	9,019	9,019	521	529	0	8,490	0	8,490	0	9,019	0	0	0	298	02/20/2035
12811@-AC-6	CLMS CORP BND 6.670% 07/15/19		01/01/2009	DIRECT	0	(887,585)	(887,585)	(887,585)	(887,585)	0	0	0	0	0	(887,585)	0	0	0	(22,711)	07/15/2019
12811@-AC-6	CLMS CORP BND 6.670% 07/15/19		01/01/2009	Redemption 100.0000	0	780,764	780,764	780,764	780,764	0	0	0	0	0	780,764	0	0	0	129,533	07/15/2019
14040P-AR-8	CAPT ABS 02-1A C 144A		01/15/2009	Paydown	0	1,000,000	1,000,000	1,004,688	1,000,151	0	(151)	0	(151)	0	1,000,000	0	0	0	2,235	01/15/2009
14155#-AA-8	ST LOUIS CARDINALS CLUB TRUST CORP BND		09/30/2009	Redemption 100.0000	0	69,073	69,073	69,073	69,073	0	0	0	0	0	69,073	0	0	0	2,977	09/30/2027
161546-HB-5	CHASE FUNDING MTG LOAN ABS 03-6-1A6		12/01/2009	Paydown	0	50,244	50,244	50,243	50,164	0	80	0	80	0	50,244	0	0	0	1,229	05/25/2015
161546-JG-2	CHASE FUNDING MTG LOAN ABS 04-2-1A4		12/01/2009	Paydown	0	105,143	105,143	105,849	105,417	0	(274)	0	(274)	0	105,143	0	0	0	2,979	06/01/2014
172967-BU-4	CITIGROUP INC CORP BND		03/16/2009	Various	0	499,966	1,000,000	1,064,120	1,059,888	0	(242)	0	(242)	0	1,059,646	0	(559,680)	(559,680)	33,096	02/22/2033
17309X-AB-5	CGCMT..06-FL2 SENIOR CMBS 06-FL2-A2 144A		08/15/2009	Paydown	0	29,858	29,858	29,167	29,810	0	48	0	48	0	29,858	0	0	0	112	08/15/2021
195891-AG-1	COLONIAL PPTYS TR SENIOR CORP BND		11/06/2009	Various	0	2,903,797	3,000,000	2,100,000	3,101,236	0	73,329	997,289	(923,960)	0	2,177,276	0	726,521	726,521	170,288	06/15/2014

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
200340-AL-1	COMERICA INCORPORATED SUB CORP BND		05/05/2009	WALL STREET ACCESS	0	1,023,270	1,500,000	908,807	923,510	0	20,346	0	20,346	0	943,856	0	79,414	79,414	37,400	05/01/2015
20173M-AH-3	GCCFC CMBS 06-GG7 5.883% 07/10/38		12/08/2009	CITICORP SECURITIES MARKETS	0	1,100,000	2,000,000	2,004,219	2,002,811	0	(602)	0	(602)	0	2,002,209	0	(902,209)	(902,209)	123,710	07/10/2016
209111-DA-8	CONSOLIDATED EDISON CO OF NY CORP BND		12/31/2009	Call 102.9800	0	2,059,600	2,000,000	1,962,500	1,968,013	0	91,587	0	91,587	0	2,059,600	0	0	0	172,500	10/01/2028
24713#-AC-8	DELOITTE & TOUCHE LLP CORP BND		10/01/2009	Redemption 100.0000	0	272,530	272,530	285,489	278,654	0	(6,124)	0	(6,124)	0	272,530	0	0	0	20,194	10/01/2011
25159N-AW-5	DEVELOPERS DIVERSIFIED REALTY CORP BND M		09/14/2009	TENDER OFFER	0	1,700,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(300,000)	(300,000)	124,583	07/15/2018
26138E-AC-3	DR PEPPER SNAPPLE GROUP INC SENIOR CORP		01/14/2009	Tax Free Exchange	0	974,261	1,000,000	999,850	999,860	0	0	0	0	0	999,861	0	(25,600)	(25,600)	13,829	05/01/2018
294751-CH-3	EQABS ABS 03-2-M1 5.050% 09/25/33		12/01/2009	Paydown	0	186,986	186,986	186,986	186,738	0	248	0	248	0	186,986	0	0	0	5,549	09/25/2033
32055R-AM-9	FIRST INDSTR, L.P. CORP BND 144A		12/23/2009	WELLS FARGO ADVISORS	0	2,550,000	3,000,000	2,282,681	3,042,459	0	(43,087)	756,449	(799,537)	0	2,242,922	0	307,078	307,078	207,580	06/01/2014
338915-AH-4	BANK OF AMERICA CORP BND		03/10/2009	BA SECURITIES	0	227,480	500,000	448,250	454,795	0	209	0	209	0	455,004	0	(227,524)	(227,524)	22,726	01/15/2028
338915-AM-3	FLEET FINANCIAL GROUP INC		03/10/2009	BA SECURITIES	0	442,430	1,000,000	993,270	994,402	0	28	0	28	0	994,429	0	(551,999)	(551,999)	44,294	07/15/2028
349631-AN-1	FORTUNE BRANDS INC CORP BND		11/30/2009	JEFFRIES & CO. INC	0	417,155	500,000	487,610	488,099	0	168	0	168	0	488,266	0	(71,111)	(71,111)	40,635	01/15/2036
36186C-AU-7	GENERAL MOTORS ACCEPTANCE CO CORP BND 14		01/07/2009	MORGAN STANLEY & CO. INC.	0	468,420	633,000	485,878	485,878	0	0	0	0	0	485,878	0	(17,458)	(17,458)	1,451	08/28/2012
36228C-XA-6	GSMS CMBS 06-GG6-AJ 5.598% 04/10/38		12/16/2009	GOLDMAN SACHS & CO	0	555,000	1,000,000	980,938	984,609	0	1,570	0	1,570	0	986,179	0	(431,179)	(431,179)	59,862	04/10/2038
36962G-3U-6	GE CAPITAL CORP SENIOR CORP BND		08/12/2009	BARCLAYS CAPITAL	0	5,905,500	6,000,000	5,983,980	5,984,956	0	782	0	782	0	5,985,738	0	(80,238)	(80,238)	268,125	05/01/2018
37945S-AE-8	TOWER SUB CMBS 06-1-C 144A		04/08/2009	MORGAN STANLEY & CO. INC.	0	317,600	320,000	312,250	314,454	0	615	0	615	0	315,069	0	2,531	2,531	6,747	02/15/2036
40419M-AA-0	HIGH INCOME TRUST SECURITIES CORP BND 14		05/21/2009	Redemption 100.0000	0	297,852	297,852	297,852	297,852	0	0	0	0	0	297,852	0	0	0	(38,862)	08/17/2013
40426W-AN-1	HRPT PROPERTIES TRUST CORP BND		08/11/2009	WELLS FARGO ADVISORS	0	1,017,900	1,000,000	1,078,690	1,041,027	0	(6,661)	0	(6,661)	0	1,034,365	0	(16,465)	(16,465)	70,236	01/15/2013
40426W-AR-2	HRPT PROPERTIES TRUST SENIOR CORP BND		12/17/2009	GOLDMAN SACHS & CO	0	1,905,000	2,000,000	1,977,180	1,983,667	0	1,676	0	1,676	0	1,985,343	0	(80,343)	(80,343)	169,097	08/15/2016
416515-AP-9	HARTFORD FINANCIAL SERVICES GR CORP BND		12/01/2009	GOLDMAN SACHS & CO	0	2,423,310	3,000,000	2,869,170	2,870,957	0	1,121	0	1,121	0	2,872,078	0	(448,768)	(448,768)	215,025	10/01/2041
427866-AE-8	HERSHEY FOODS CORPORATION CORP BND		11/23/2009	JEFFRIES & CO. INC	0	1,287,940	1,000,000	1,385,410	1,307,021	0	(16,790)	0	(16,790)	0	1,290,231	0	(2,291)	(2,291)	112,933	02/15/2021
45254N-DM-6	IMM CMO 02-9F-M1 5.867% 12/25/32		12/01/2009	Paydown	0	32,464	32,464	32,626	32,579	0	(116)	0	(116)	0	32,464	0	0	0	1,060	12/01/2019
45660L-FU-8	INX CMO 05-AR3-B2 4.787% 04/25/35		12/01/2009	Paydown	0	5,926	99,509	5,620	27,988	0	93,801	22,280	71,520	0	99,509	0	(93,583)	(93,583)	4,904	04/25/2035
46625M-V6-3	JPMCC SENIOR CMBS 04-C1		12/01/2009	Paydown	0	422	422	424	422	0	0	0	0	0	422	0	0	0	18	08/15/2013
46625Y-P6-4	JPMCC CMBS 06-LDP6-A4 5.475% 04/15/43		09/21/2009	J.P. MORGAN SECURITIES INC	0	1,486,000	1,600,000	1,573,375	1,578,757	0	1,595	0	1,595	0	1,580,352	0	(94,352)	(94,352)	71,297	04/15/2043
46627Q-BD-9	JPMCC CMBS 06-CB15-AJ 5.885% 06/12/43		12/16/2009	BA SECURITIES	0	610,000	1,000,000	1,009,219	1,007,074	0	(955)	0	(955)	0	1,006,118	0	(396,118)	(396,118)	62,119	06/12/2016
46628F-AN-1	JPM CHASE CMBS..06-LDP7 AJ		12/16/2009	NOMURA SECURITIES INTL. INC	0	1,210,000	2,000,000	1,980,953	1,983,829	0	1,239	0	1,239	0	1,985,068	0	(775,068)	(775,068)	125,613	04/15/2045
47102X-AF-2	JANUS CAPITAL GROUP INC CORP BND		12/07/2009	CREDIT SUISSE FIRST BOSTON COR	0	952,500	1,000,000	997,410	997,711	0	191	0	191	0	997,902	0	(45,402)	(45,402)	68,535	06/15/2017
49306C-AB-7	KEY BANK NATIONAL ASSOCIATION CORP BND		12/17/2009	GOLDMAN SACHS & CO	0	1,548,873	1,750,000	864,387	866,884	0	9,090	0	9,090	0	875,974	0	672,899	672,899	169,261	02/01/2028
552953-AE-1	MGM MIRAGE INC BND 8.375% 02/01/11		04/03/2009	J.P. MORGAN SECURITIES INC	0	180,000	1,000,000	110,000	1,025,879	0	168	913,023	(912,855)	0	113,024	0	66,976	66,976	57,462	02/01/2011
606935-AK-0	MLCFC CMBS 06-LC1-AJ 5.505% 02/12/39		12/08/2009	ICAP	0	602,500	1,000,000	989,414	991,226	0	757	0	757	0	991,983	0	(389,483)	(389,483)	57,527	02/12/2039
61756V-BA-6	MSM WHOLE CMO 07-14A-5A1		12/01/2009	Paydown	0	241,241	241,241	131,064	238,942	0	110,137	107,838	2,299	0	241,241	0	0	0	11,423	11/25/2037
61756V-BL-2	MSM WHOLE CMO 07-14A-7A1		12/01/2009	Paydown	0	84,469	84,469	77,002	83,568	0	7,435	6,534	901	0	84,469	0	0	0	1,575	11/25/2037
61756V-BQ-1	MSM WHOLE CMO 07-14A-8A1		12/01/2009	Paydown	0	185,235	185,235	89,391	183,235	0	95,775	93,775	2,000	0	185,235	0	0	0	9,010	11/25/2037
638620-AD-6	NATIONWIDE HLTH PROPERTIES INC CORP BND		08/18/2009	WELLS FARGO ADVISORS	0	906,690	1,000,000	1,004,000	1,002,886	0	(242)	0	(242)	0	1,002,644	0	(95,954)	(95,954)	45,167	05/20/2015
64806Q-AG-9	NEW PLAN EXCEL REALTY TRUST CORP BND MTN		12/23/2009	GREENWICH CAPITAL MARKETS	0	325,000	500,000	187,500	427,448	0	1,829	241,206	(239,377)	0	188,071	0	136,929	136,929	67,527	11/02/2026
708130-AB-5	JC PENNEY CORPORATION INC CORP BND		12/07/2009	Various	0	1,910,928	2,000,000	1,910,280	1,917,615	0	5,790	0	5,790	0	1,923,405	0	(12,478)	(12,478)	140,299	02/15/2018
74730*-AJ-1	QUAD GRAPHICS INC CORP BND		09/01/2009	Redemption 100.0000	0	33,333	33,333	36,682	36,089	0	(2,756)	0	(2,756)	0	33,333	0	0	0	2,667	09/01/2020
748292-AA-7	QUEEN ABS 05-1A A 144A		12/01/2009	Paydown	0	(230,766)	(230,766)	(226,150)	(230,766)	0	(4,846)	0	(4,846)	0	(230,766)	0	0	0	(26,798)	12/31/2024
748292-AB-5	QUEEN ABS 05-1A-B 144A		12/15/2009	Call 103.0000	0	1,030,000	1,000,000	1,000,000	1,000,000	0	30,000	0	30,000	0	1,030,000	0	0	0	68,600	12/31/2024
74957W-AA-5	RFP SECURITIZATION 2006-1 LLC 06-1-A1 AB		12/25/2009	Paydown	0	285,730	285,730	285,730	285,730	0	0	0	0	0	285,730	0	0	0	1,343	10/25/2014
760985-YT-2	RAMP ABS 03-RZ4-A5 4.660% 02/25/32		12/01/2009	Paydown	0	163,708	163,708	161,482	162,453	0	1,255	0	1,255	0	163,708	0	0	0	4,028	02/25/2032
76110V-QW-1	RES FUNDING MTG SEC I ABS 04-HI3-A4		05/01/2009	Paydown	0	48,896	48,896	48,886	48,759	0	138	0	138	0	48,896	0	0	0	507	01/25/2020
76110W-VN-3	RASC ABS 03-KS11-AI4 4.510% 02/25/32		12/01/2009	Paydown	0	144,436	144,436	144,403	144,199	0	237	0	237	0	144,436	0	0	0	3,688	02/25/2032

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
80585B-AC-4	SBAC CMBS..05-1A C 144A		08/15/2009	Paydown	0	1,000,000	1,000,000	954,531	955,514	0	44,486	0	44,486	0	1,000,000	0	0	0	62,624	11/15/2035
828807-AB-3	SIMON PROPERTY GROUP INC. CORP BND		02/09/2009	Maturity	0	1,000,000	1,000,000	994,000	999,914	0	86	0	86	0	1,000,000	0	0	0	35,625	02/09/2009
845335-BW-7	SOUTHWESTERN BELL TELEPHONE CO SENIOR CO		10/15/2009	Call 102.1225	0	3,574,288	3,500,000	3,589,495	3,548,272	0	26,016	0	26,016	0	3,574,288	0	0	0	252,000	10/15/2026
84860P-AA-5	SPMF CMBS 07-1A-A 144A		12/01/2009	Paydown	0	13,637	13,637	13,694	13,686	0	(49)	0	(49)	0	13,637	0	0	0	428	03/01/2025
84860R-AA-1	SPMF CMBS 06-1A-A 144A		12/01/2009	Paydown	0	20,986	20,986	20,979	20,972	0	14	0	14	0	20,986	0	0	0	661	03/20/2024
86359B-D4-0	STRUCTURED ASSET SEC CORP ABS 04-19XS-A3		12/01/2009	Paydown	0	763,828	763,828	768,602	766,431	0	(2,603)	0	(2,603)	0	763,828	0	0	0	21,881	06/01/2016
86359B-G5-4	STRUCTURED ASSET SEC CORP WHOLE CMO 04-1		10/23/2009	CREDIT SUISSE FIRST BOSTON COR	0	2,324,700	2,835,000	2,634,114	2,689,630	0	12,457	0	12,457	0	2,702,087	0	(377,387)	(377,387)	122,318	10/25/2034
86359B-JA-0	SASC CMO 04-5H-A4 5.540% 12/25/33		10/22/2009	Various	0	1,852,600	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(147,400)	(147,400)	97,695	12/25/2033
86359B-MB-4	STRUCTURED ASSET SEC CORP ABS 04-6XS-A5B		10/22/2009	JEFFRIES & CO. INC	0	1,257,106	1,542,461	1,557,886	1,549,199	0	(4,300)	0	(4,300)	0	1,544,900	0	(287,794)	(287,794)	77,522	09/01/2014
86359B-MB-4	STRUCTURED ASSET SEC CORP ABS 04-6XS-A5B		10/01/2009	Paydown	0	254,289	254,289	256,832	255,400	0	(1,111)	0	(1,111)	0	254,289	0	0	0	6,787	09/01/2014
86359B-QC-8	STRUCTURED ASSET SEC CORP WHOLE CMO 04-5		12/01/2009	Paydown	0	4,762	4,762	595	598	0	4,164	0	4,164	0	4,762	0	0	0	113	05/25/2034
86359B-T6-8	SASC ABS 04-23XS 5.360% 01/25/35		12/01/2009	Paydown	0	299,270	299,270	299,083	298,863	0	407	0	407	0	299,270	0	0	0	8,703	01/25/2035
86359B-XK-2	SASC ABS 04-16XS-A3B 5.910% 08/25/34		12/01/2009	Paydown	0	719,930	719,930	719,592	718,503	0	1,427	0	1,427	0	719,930	0	0	0	27,906	08/25/2034
87246A-AC-2	TIAA CMBS 07-C4 A3 6.072% 08/15/39		09/21/2009	Various	0	4,861,582	4,725,000	4,744,590	4,740,507	0	(2,273)	0	(2,273)	0	4,738,234	0	123,348	123,348	226,692	04/15/2015
87309P-AG-4	TWHF SUB CMBS 05-LUX F 144A		12/08/2009	DEUTSCHE BANK AG	0	676,475	786,599	735,470	779,167	0	(16,008)	0	(16,008)	0	763,159	0	(86,684)	(86,684)	7,396	01/15/2021
87309P-AL-3	TYHOT..05-LUX SUB CMBS 05-LUX K 144A		12/08/2009	DEUTSCHE BANK AG	0	878,842	1,033,931	1,000,328	1,031,809	0	(9,929)	0	(9,929)	0	1,021,880	0	(143,038)	(143,038)	16,864	01/15/2021
88031Q-AA-8	TENASKA VIRGINA PARTNERS LP CORP BND 144		12/30/2009	Redemption 100.0000	0	58,888	58,888	58,888	58,888	0	0	0	0	0	58,888	0	0	0	2,252	03/30/2024
88576N-AP-3	HENDERSON ABS 2007-3A A1 144A		12/15/2009	Paydown	0	314,307	314,307	314,229	314,235	0	72	0	72	0	314,307	0	0	0	10,729	10/15/2048
88576R-AA-7	HENDR ABS 08-1A A 144A		12/15/2009	Paydown	0	104,470	104,470	104,442	104,443	0	28	0	28	0	104,470	0	0	0	3,570	01/15/2044
89655N-AA-8	TRINITY RAIL LEASING LP TRL..04 ABS 04-1A		12/14/2009	Paydown	0	475,686	475,686	475,686	475,686	0	0	0	0	0	475,686	0	0	0	13,610	08/14/2027
929903-AM-4	WACHOVIA CORPORATION CORP BND		03/11/2009	WACHOVIA SECURITIES INC	0	284,280	500,000	469,895	471,094	0	93	0	93	0	471,187	0	(186,907)	(186,907)	17,188	08/01/2035
97180*-VW-5	GATX CAP CORP CORP BND		03/23/2009	Redemption 100.0000	0	54,989	54,989	54,989	54,989	0	0	0	0	0	54,989	0	0	0	1,966	03/23/2010
97180*-VY-1	GATX CAP CORP CORP BND		03/23/2009	Redemption 100.0000	0	72,771	72,771	72,771	72,771	0	0	0	0	0	72,771	0	0	0	2,602	03/23/2010
97180*-WC-8	WILMINGTON TRUST CORP BND		03/23/2009	Maturity	0	11,397	11,397	11,397	11,397	0	0	0	0	0	11,397	0	0	0	407	03/23/2009
97180*-WE-4	WILMINGTON TRUST CORP BND		03/23/2009	Maturity	0	997	997	997	997	0	0	0	0	0	997	0	0	0	36	03/23/2009
973735-AY-9	WINDSOR PETROLEUM TRANSPORT CO CORP BND		08/04/2009	BTIG LLC	0	452,412	497,156	397,725	430,940	0	3,024	0	3,024	0	433,964	0	18,448	18,448	41,359	01/15/2021
973735-AY-9	WINDSOR PETROLEUM TRANSPORT CO CORP BND		07/15/2009	Call 100.0000	0	22,752	22,752	18,202	19,722	0	3,030	0	3,030	0	22,752	0	0	0	1,784	01/15/2021
C8629#-AA-5	SUPERIOR PLUS CORP BND	I	10/29/2009	Redemption 100.0000	0	200,000	200,000	193,516	196,172	0	3,828	0	3,828	0	200,000	0	0	0	12,260	10/29/2013
453247-AA-6	INCAPS FUNDING I CORP BND 144A	F	09/01/2009	Redemption 100.0000	0	112,908	112,908	114,037	113,924	0	(1,016)	0	(1,016)	0	112,908	0	0	0	2,165	06/01/2033
638539-AH-9	NATIONAL WESTMINSTER BANK PLC CORP BND	F	03/10/2009	WALL STREET ACCESS	0	238,713	250,000	293,793	255,518	0	(1,420)	0	(1,420)	0	254,098	0	(15,386)	(15,386)	8,297	10/01/2009
74951P-CW-6	RESIF CMO 04-B-B3 144A	F	12/10/2009	Paydown	0	167,981	167,981	167,981	167,981	0	0	0	0	0	167,981	0	0	0	1,679	02/10/2036
74951P-DG-0	RESIF CMO 04-C-B4 144A	F	12/10/2009	Paydown	0	75,441	75,441	75,441	75,441	0	0	0	0	0	75,441	0	0	0	(1,655)	09/10/2036
880334-AA-5	TENGIZCHEVROIL LLP CORP BND 144A	F	11/15/2009	Redemption 100.0000	0	142,727	142,727	142,727	142,727	0	0	0	0	0	142,727	0	0	0	6,555	11/15/2014
922501-AA-9	VEGA CONTNR 06-1 ABS 06-1A-A 144A	F	11/10/2009	Paydown	0	100,297	100,297	98,651	99,057	0	1,239	0	1,239	0	100,297	0	0	0	3,487	02/10/2021
947075-AD-9	WEATHERFORD INTL INC CORP BND	F	11/09/2009	STIFEL NICOLAUS & CO INC	0	2,063,300	2,000,000	1,989,240	1,989,820	0	736	0	736	0	1,990,557	0	72,743	72,743	139,333	03/15/2018
02759#-AJ-6	CONSOLIDATED PRESS HOLDINGS LT CORP BND	F	11/13/2009	Redemption 100.0000	0	850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	43,418	04/29/2012
02759#-AK-3	CONSOLIDATED PRESS LTD PRVT CORP BND	F	11/12/2009	Redemption 100.0000	0	850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	48,438	04/29/2016
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						86,222,973	100,279,757	92,138,913	96,784,197	0	608,481	4,667,138	(4,053,812)	0	92,730,383	0	(6,507,415)	(6,507,415)	5,297,185	XXX
00505*-AA-8	ACTION DEVELOPMENT CO CORP BND		12/15/2009	Redemption 100.0000	0	307,347	307,347	307,347	307,347	0	0	0	0	0	307,347	0	0	0	11,075	10/15/2018
14074#-AA-6	CAR CITY OF CONDORD INC CORP BND		12/15/2009	Redemption 100.0000	0	99,351	99,351	99,351	99,351	0	0	0	0	0	99,351	0	0	0	3,956	08/15/2018
30018#-AA-1	EVERGREEN ARBOR LIMITED PARTNE CORP BND		12/15/2009	Redemption 100.0000	0	84,116	84,116	84,116	84,116	0	0	0	0	0	84,116	0	0	0	3,337	11/15/2018
36171@-AA-3	GH CAMBRIDGE LLC 7.850% 09/15/16		12/15/2009	Paydown	0	267,479	267,479	267,479	267,479	0	0	0	0	0	267,479	0	0	0	11,348	09/15/2016
42517#-AA-2	HENDERSON MALL LIMITED PARTNER CORP BND		12/15/2009	Redemption 100.0000	0	122,114	122,114	122,114	122,114	0	0	0	0	0	122,114	0	0	0	5,624	06/15/2016
44962#-AA-8	IHOP SPARTANBURG SC LLC CORP BND		12/15/2009	Redemption 100.0000	0	78,032	78,032	78,032	78,032	0	0	0	0	0	78,032	0	0	0	2,945	07/15/2019
49852#-AA-0	KLEIN DEXTER LLC CORP BND		12/15/2009	Redemption 100.0000	0	47,836	47,836	47,836	47,836	0	0	0	0	0	47,836	0	0	0	2,037	01/15/2017

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
49854#-AA-8	KLEIN WOODWARD LLC CORP BND		12/15/2009	Redemption 100.0000	0	48,986	48,986	48,986	48,986	0	0	0	0	0	48,986	0	0	0	1,794	09/15/2018
59046#-AA-6	MERSTONE I LIMITED PARTNERSHIP CORP BND		12/30/2009	Redemption 100.0000	0	179,061	179,061	179,061	179,061	0	0	0	0	0	179,061	0	0	0	7,683	10/15/2010
70154#-AA-1	PARKWAY ASSOCIATES LP CORP BND		12/15/2009	Redemption 100.0000	0	122,617	122,617	122,617	122,617	0	0	0	0	0	122,617	0	0	0	5,306	06/15/2017
76912#-AA-1	RIVERSIDE COUNTY OFFICE CORP BND		12/15/2009	Redemption 100.0000	0	97,630	97,630	97,630	97,630	0	0	0	0	0	97,630	0	0	0	3,898	12/15/2017
83283#-AA-8	SMYRNA PSP LLC CORP BND		12/15/2009	Redemption 100.0000	0	108,575	108,575	108,575	108,575	0	0	0	0	0	108,575	0	0	0	4,428	01/15/2018
90352#-AA-9	UTF RENSSELAER LLC CORP BND		12/15/2009	Redemption 100.0000	0	179,204	179,204	179,204	179,204	0	0	0	0	0	179,204	0	0	0	6,644	11/15/2018
92050#-AA-0	VAN BORN MERRIMAN ASSOCIATES CORP BND		12/15/2009	Redemption 100.0000	0	52,616	52,616	52,616	52,616	0	0	0	0	0	52,616	0	0	0	2,131	03/15/2018
92706@-AA-0	VILLAGE CENTER L.P. CORP BND		12/15/2009	Redemption 100.0000	0	135,661	135,661	135,661	135,661	0	0	0	0	0	135,661	0	0	0	5,533	11/15/2020
97186*-AA-0	WILORA LAKE PARTNERS LP CORP BND		12/28/2009	Redemption 100.0000	0	144,674	144,674	144,674	144,674	0	0	0	0	0	144,674	0	0	0	5,927	03/15/2021
98371#-AA-9	CTL - HOME DEPOT PASSTHROUGH		12/15/2009	Paydown	0	96,572	96,572	96,572	96,572	0	0	0	0	0	96,572	0	0	0	3,158	01/15/2024
4199999 - Bonds - Credit Tenant Loans						2,171,871	2,171,871	2,171,871	2,171,871	0	0	0	0	0	2,171,871	0	0	0	86,824	XXX
060505-DR-2	BANK OF AMERICA CORP BND		12/02/2009	CREDIT SUISSE FIRST BOSTON COR	0	2,112,000	2,400,000.00	2,400,000	2,400,000	0	0	0	0	0	2,400,000	0	(288,000)	(288,000)	259,733	XXX
060505-DT-8	BANK OF AMERICA CORP BND		11/23/2009	CREDIT SUISSE FIRST BOSTON COR	0	2,603,125	2,975,000.00	2,975,000	2,975,000	0	0	0	0	0	2,975,000	0	(371,875)	(371,875)	249,776	XXX
172967-ER-8	CITIGROUP INC CORP BND		04/03/2009	J.P. MORGAN SECURITIES INC	0	1,845,000	3,000,000.00	1,680,000	3,000,000	0	183	1,320,000	(1,319,817)	0	1,680,183	0	164,817	164,817	0	XXX
86800Y-AA-4	SUNTRUST CP VIII CORP BND		12/03/2009	CREDIT SUISSE FIRST BOSTON COR	0	1,020,000	1,500,000.00	1,367,250	1,369,586	0	1,533	0	1,533	0	1,371,119	0	(351,119)	(351,119)	89,721	XXX
90262P-AA-6	UBS PREFERRED FNDG TR I SECURED CORP BND		11/23/2009	Various	0	1,990,343	2,175,000.00	2,325,097	2,270,233	0	(48,086)	0	(48,086)	0	2,222,147	0	(231,805)	(231,805)	216,700	XXX
929903-EF-5	WACHOVIA CORPORATION CORP BND		01/05/2009	Tax Free Exchange	0	2,014,524	2,370,000.00	2,370,000	2,370,000	0	0	0	0	0	2,370,000	0	(355,476)	(355,476)	57,789	XXX
949801-AA-2	WELLS FRGO CP XV CORP BND		08/11/2009	JEFFRIES & CO. INC	0	2,010,000	2,000,000.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	10,000	10,000	180,917	XXX
94986E-AA-8	WELS FRG CP XII CORP BND		11/23/2009	MORGAN STANLEY & CO. INC	0	2,760,000	3,000,000.00	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(240,000)	(240,000)	270,142	XXX
06739G-AD-1	BARCLAYS BANK PLC CORP BND 144A	F	11/23/2009	CREDIT SUISSE FIRST BOSTON COR	0	1,921,500	2,100,000.00	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	(178,500)	(178,500)	148,308	XXX
48239A-AA-7	KBC BANK FUNDING TRSUT III CAPSEC CORP B	R	10/16/2009	TENDER OFFER	0	1,400,000	2,000,000.00	2,166,720	2,069,012	0	(65,149)	0	(65,149)	0	2,003,863	0	(603,863)	(603,863)	188,436	XXX
4899999 - Bonds - Hybird Securities						19,676,492	23,520,000	22,384,067	23,553,831	0	(111,519)	1,320,000	(1,431,519)	0	22,122,312	0	(2,445,821)	(2,445,821)	1,661,522	XXX
8399997 - Bonds - Part 4						129,159,797	147,060,089	137,907,383	143,618,345	0	476,978	5,987,138	(5,505,315)	0	138,113,027	0	(8,953,236)	(8,953,236)	7,887,738	XXX
8399998 - Bonds - Part 5						5,788,209	6,526,792	5,698,132	0	0	96,182	0	96,182	0	5,794,314	0	(6,104)	(6,104)	342,786	XXX
8399999 - Total - Bonds						134,948,006	153,586,880	143,605,509	143,618,341	0	573,160	5,987,138	(5,409,132)	0	143,907,340	0	(8,959,340)	(8,959,340)	8,230,524	XXX
060505-76-5	BANK OF AMERICA PFD STOCK		07/29/2009	JANNEY MONTGOMERY SCOTT	52,514.000	1,087,980	0.00	1,312,850	1,312,850	0	0	0	0	0	1,312,850	0	(224,870)	(224,870)	80,754	XXX
060505-76-5	BANK OF AMERICA PFD STOCK		06/24/2009	Tax Free Exchange	22,486.000	562,150	0.00	562,150	562,150	0	0	0	0	0	562,150	0	0	0	23,048	XXX
172967-57-2	CITIGROUP INC PFD STK		04/03/2009	JANNEY MONTGOMERY SCOTT	90,000.000	1,420,588	0.00	1,375,200	2,250,000	0	0	874,800	(874,800)	0	1,375,200	0	45,388	45,388	45,703	XXX
74038A-20-7	PREFERRED BLOCKER INC PFD STK 144A		01/08/2009	BARCLAYS CAPITAL	134.000	42,210	0.00	4,362	4,362	0	0	0	0	0	4,362	0	37,848	37,848	0	XXX
929903-27-6	WACHOVIA CORPORATION PFD STK		01/02/2009	Tax Free Exchange	80,000.000	1,580,000	0.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(420,000)	(420,000)	0	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,692,928	XXX	5,254,562	6,129,362	0	0	874,800	(874,800)	0	5,254,562	0	(561,634)	(561,634)	149,505	XXX
8999997 - Preferred Stocks - Part 4						4,692,928	XXX	5,254,562	6,129,362	0	0	874,800	(874,800)	0	5,254,562	0	(561,634)	(561,634)	149,505	XXX
8999998 - Preferred Stocks - Part 5						582,035	XXX	581,032	0	0	0	0	0	0	581,032	0	1,003	1,003	0	XXX
8999999 - Total - Preferred Stocks						5,274,963	XXX	5,835,594	6,129,362	0	0	874,800	(874,800)	0	5,835,594	0	(560,631)	(560,631)	149,505	XXX
9799997 - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998 - Common Stocks - Part 5						455,436	XXX	562,150	0	0	0	0	0	0	562,150	0	(106,714)	(106,714)	0	XXX
9799999 - Total - Common Stocks						455,436	XXX	562,150	0	0	0	0	0	0	562,150	0	(106,714)	(106,714)	0	XXX
9899999 - Total - Preferred and Common Stocks						5,730,399	XXX	6,397,744	6,129,362	0	0	874,800	(874,800)	0	6,397,744	0	(667,345)	(667,345)	149,505	XXX
9999999 Totals						140,678,405	XXX	150,003,253	149,747,703	0	573,160	6,861,938	(6,283,932)	0	150,305,084	0	(9,626,685)	(9,626,685)	8,380,029	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					17	18	19	20	21
											12	13	14	15	16					
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	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
83162C-SD-6	SBAP AGENCY ABS 08-20K 1		01/01/2009	CREDIT SUISSE FIRST BOSTON COR	11/01/2009	Paydown	114,007	114,007	114,007	114,007	0	0	0	0	0	0	0	0	6,265	0
0399999 - Bonds - U.S. Governments							114,007	114,007	114,007	114,007	0	0	0	0	0	0	0	0	6,265	0
3128X8-P6-3	FHLMC AGENCY BND 8.000% 06/25/24		05/28/2009	BARCLAYS CAPITAL	09/25/2009	Call 100.0000	750,000	749,063	750,000	750,000	0	938	0	938	0	0	0	0	15,123	0
3199999 - Bonds - U. S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							750,000	749,063	750,000	750,000	0	938	0	938	0	0	0	0	15,123	0
00089F-AA-8	ACST 07-1A ABS 07-1A G1 144A		10/07/2009	CREDIT SUISSE FIRST BOSTON COR	12/08/2009	Paydown	1,497	1,111	1,497	1,497	0	385	0	385	0	0	0	0	1	0
004448-AB-2	AVIATION CAPITAL GROUP TRUST A ABS 03-2A		09/03/2009	WACHOVIA SECURITIES INC	12/22/2009	Paydown	5,964	3,519	5,964	5,964	0	2,445	0	2,445	0	0	0	0	13	4
026874-BS-5	AMERICAN INTERNATIONAL GROUP I CORP BND		07/09/2009	Tax Free Exchange	12/17/2009	DEUTSCHE BANK AG	545,000	147,150	351,525	147,476	0	326	0	326	0	0	204,049	204,049	26,856	6,683
487312-AA-8	KEENAN FORT DETRICK ENERGY CORP BND 144A		10/13/2009	US BANKCORP PIPER JAFFRAY TRUS	11/16/2009	Redemption 100.0000	6,277	5,495	6,277	6,277	0	782	0	782	0	0	0	0	193	160
748292-AA-7	QUEEN ABS 05-1A A 144A		01/01/2009	DIRECT	12/15/2009	Call 103.0000	699,635	685,642	720,624	720,624	0	34,982	0	34,982	0	0	0	0	54,456	7,059
748292-AA-7	QUEEN ABS 05-1A A 144A		01/01/2009	DIRECT	06/15/2009	Paydown	333,248	326,583	333,248	333,248	0	6,665	0	6,665	0	0	0	0	11,305	3,362
86837W-AA-5	SWIFT ABS 05-A11 A 0.365% 02/15/14		06/26/2009	GOLDMAN SACHS & CO	09/15/2009	Call 100.0000	82,022	79,151	82,022	82,022	0	2,871	0	2,871	0	0	0	0	87	16
86837W-AA-5	SWIFT ABS 05-A11 A 0.365% 02/15/14		06/26/2009	GOLDMAN SACHS & CO	08/17/2009	Paydown	201,407	194,358	201,407	201,407	0	7,049	0	7,049	0	0	0	0	111	39
BRS6XD-8C-8	HENDR ABS 08-2B 8.795% 01/15/48		01/01/2009	DEUTSCHE BANK AG	01/02/2009	Tax Free Exchange	1,000,000	999,186	666,640	999,184	0	(2)	0	(2)	0	0	(332,544)	(332,544)	54,623	0
55608J-AA-6	MACQUARIE GROUP CORP BND 144A	F	07/30/2009	BANC OF AMERICA SECURITIES LLC	08/06/2009	MORGAN STANLEY & CO. INC.	300,000	299,313	310,188	299,314	0	1	0	1	0	0	10,874	10,874	304	0
G41606-AC-1	GSC CDO 2003-4X A3 0.744% 12/16/15	F	04/17/2009	DIRECT	10/20/2009	Paydown	117,737	79,031	117,737	117,737	0	38,706	0	38,706	0	0	0	0	607	10
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							3,292,785	2,820,539	2,797,127	2,914,749	0	94,210	0	94,210	0	0	(117,621)	(117,621)	148,557	17,334
949746-PM-7	WELLS FARGO & COMPANY CORP BND		01/05/2009	Tax Free Exchange	08/11/2009	JEFFRIES & CO. INC	2,370,000	2,014,524	2,127,075	2,015,558	0	1,035	0	1,035	0	0	111,517	111,517	172,840	57,789
4899999 - Bonds - Hybird Securities							2,370,000	2,014,524	2,127,075	2,015,558	0	1,035	0	1,035	0	0	111,517	111,517	172,840	57,789
8399998 - Subtotal Bonds							6,526,792	5,698,132	5,788,209	5,794,314	0	96,182	0	96,182	0	0	(6,104)	(6,104)	342,786	75,123
724481-86-6	PITNEY BOWES INTERNATIONAL HOL PFD STK 1		10/27/2009	BANC OF AMERICA SECURITIES LLC	10/28/2009	BANC OF AMERICA SECURITIES LLC	590.000	581,032	582,035	581,032	0	0	0	0	0	0	1,003	1,003	0	0
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								581,032	582,035	581,032	0	0	0	0	0	0	1,003	1,003	0	0
8999998 - Total - Preferred Stocks								581,032	582,035	581,032	0	0	0	0	0	0	1,003	1,003	0	0
060505-10-4	BANK OF AMERICA		06/24/2009	Tax Free Exchange	07/24/2009	MORGAN STANLEY & CO. INC.	36,283.000	562,150	455,416	562,150	0	0	0	0	0	0	(106,734)	(106,734)	0	0
247361-70-2	DELTA AIR LINES INC		01/23/2009	DIRECT	12/07/2009	JEFFRIES & CO. INC	2.000	0	20	0	0	0	0	0	0	0	20	20	0	0
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								562,150	455,436	562,150	0	0	0	0	0	0	(106,714)	(106,714)	0	0
9799998 - Total - Common Stocks								562,150	455,436	562,150	0	0	0	0	0	0	(106,714)	(106,714)	0	0
9899999 - Subtotal-Stocks								1,143,182	1,037,471	1,143,182	0	0	0	0	0	0	(105,711)	(105,711)	0	0
9999999 Totals								6,841,314	6,825,680	6,937,496	0	96,182	0	96,182	0	0	(111,815)	(111,815)	342,786	75,123

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date	
								9	10
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Admitted Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book / Adjusted Carrying Value	Number of Shares	% of Outstanding
1999999 Totals						0	0	XXX	XXX

NONE

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 0
2. Total amount of intangible assets nonadmitted $ 0

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	Number of Shares	% of Outstanding
0399999 Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	UNITED STATES TREASURY TBILL CASH			12/28/2009.	UBS WARBURG LLC	06/17/2010.	5,095,682	0	78	0	0	5,100,000	5,095,605	0	0	0.183	0.185	MAT.	0	0
0199999 - U.S. Governments - Issuer Obligations							5,095,682	0	78	0	0	5,100,000	5,095,605	0	0	XXX	XXX	XXX	0	0
0299999 - U.S. Governments - Single Class Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0399999 - Total - U.S. Government Bonds							5,095,682	0	78	0	0	5,100,000	5,095,605	0	0	XXX	XXX	XXX	0	0
0499999 - All Other Governments - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0599999 - All Other Governments - Single Class Mortgage-Backed/ Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0699999 - All Other Governments - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0799999 - All Other Governments - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0899999 - All Other Governments - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
0999999 - All Other Governments - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999 - Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1199999 - U.S. States, Territories and Possessions - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1299999 - U.S. States, Territories and Possessions - Single Class Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1399999 - U.S. States, Territories and Possessions - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1499999 - U.S. States, Territories and Possessions - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1599999 - U.S. States, Territories and Possessions - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1699999 - U.S. States, Territories and Possessions - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999 - Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1899999 - U.S. Political Subdivisions - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1999999 - U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2099999 - U.S. Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2199999 - U.S. Political Subdivisions - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2299999 - U.S. Political Subdivisions - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2399999 - U.S. Political Subdivisions - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999 - Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2599999 - U.S. Special Revenue - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2699999 - U.S. Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2799999 - U.S. Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2899999 - U.S. Special Revenue - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2999999 - U.S. Special Revenue - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3099999 - U.S. Special Revenue - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999 - Total - U.S. Special Revenue Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3299999 - Industrial and Miscellaneous - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3399999 - Industrial and Miscellaneous - Single Class Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3499999 - Industrial and Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3599999 - Industrial and Miscellaneous - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3699999 - Industrial and Miscellaneous - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	FBUSA ABS 09-B-D 144A			10/27/2009.	DIRECT	06/15/2010.	247,649	0	1,555	0	0	250,000	246,094	1,222	0	11.000	15.350	MON.	4,583	1,146
3799999 - Industrial and Miscellaneous - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							247,649	0	1,555	0	0	250,000	246,094	1,222	0	XXX	XXX	XXX	4,583	1,146
3899999 - Total - Industrial and Miscellaneous Bonds							247,649	0	1,555	0	0	250,000	246,094	1,222	0	XXX	XXX	XXX	4,583	1,146
3999999 - Credit Tenant Loans - IO							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4099999 - Credit Tenant Loans - Single Class Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4199999 - Total - Credit Tenant Loans							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4299999 - Hybrid Securities - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4399999 - Hybrid Securities - Single Class Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4499999 - Hybrid Securities - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4599999 - Hybrid Securities - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4699999 - Hybrid Securities - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4799999 - Hybrid Securities - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999 - Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4999999 - Parent, Subsidiaries and Affiliates - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5099999 - Parent, Subsidiaries and Affiliates - Single Class Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5199999 - Parent, Subsidiaries and Affiliates - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5299999 - Parent, Subsidiaries and Affiliates - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5399999 - Parent, Subsidiaries and Affiliates - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5499999 - Parent, Subs and Affiliates OC							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999 - Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999 - Total - Issuer Obligations							5,095,682	0	78	0	0	5,100,000	5,095,605	0	0	XXX	XXX	XXX	0	0

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change In Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
7899999 - Total - Single Class Mortgaged-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999 - Total - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999 - Other Multi-Class Commercial Mortgage Backed/Asset-Backed Securities							247,649	0	1,555	0	0	250,000	246,094	1,222	0	XXX	XXX	XXX	4,583	1,146
8399999 - Total - Bonds							5,343,331	0	1,633	0	0	5,350,000	5,341,699	1,222	0	XXX	XXX	XXX	4,583	1,146
8499999 - Parent, Subs and Affil Mortgage Loans							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8599999 - Parent, Subsidiaries and Affiliates - Other Short-Term Investments							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8699999 - Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8799999 - Mortgage Loans							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
825252-87-7	AIM Govt and Agency Fund			12/31/2009	DIRECT		3,640,973	0	0	0	0	0	3,640,973	0	0	0.000	0.070		0	0
8899999 - Exempt Money Market Mutual Funds							3,640,973	0	0	0	0	XXX	3,640,973	0	0	XXX	XXX	XXX	0	0
825252-72-9	AIM LIQUID ASSETS PORTFOLIO			12/31/2009	Various		290,583	0	0	0	0	0	290,583	0	0	0.000	0.000		2,024	0
8999999 - Class One Money Market Mut Funds							290,583	0	0	0	0	XXX	290,583	0	0	XXX	XXX	XXX	2,024	0
9099999 - Total - Other							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 Totals							9,274,887	0	1,633	0	0	XXX	9,273,254	1,222	0	XXX	XXX	XXX	6,607	1,146

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part B - Section 3

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Part C - Section 3

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part D - Section 3

NONE

Schedule DB - Part E - Section 1

NONE

SCHEDULE E - PART 1 - CASH

1		2	3	4	5	6	7
Depository		Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Bank of America	Hartford, CT		0.000	0	0	1,676,338	XXX
JP Morgan Chase	Chicago, IL		0.000	0	0	124,593	XXX
Fifth Third Bank	Louisville, KY		0.000	0	0	995,199	XXX
PNC Bank	Louisville, KY		0.000	0	0	1,380,921	XXX
State Street	Boston, MA		0.000	0	0	151,552	XXX
Wachovia	Philadelphia, PA		0.000	5,575	0	7,602,841	XXX
0199998 Deposits in 0 depositories which do not exceed the allowable limit in any one depository (See Instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999 Totals - Open Depositories		XXX	XXX	5,575	0	11,931,443	XXX
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0399999 Total Cash on Deposit		XXX	XXX	5,575	0	11,931,443	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	5,575	0	11,931,443	XXX

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

1. January	8,340,817	4. April	10,964,683	7. July	8,870,604	10. October	12,235,013
2. February	10,671,597	5. May	9,038,595	8. August	10,628,701	11. November	12,083,228
3. March	12,890,771	6. June	7,112,570	9. September	12,386,798	12. December	11,931,443

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
BNP PARIBAS FINANCE INC CP CASH		12/04/2009	0.180	01/26/2010	4,499,437	0	562
BARTON CAPITAL CORP ABCP CP CASH		11/10/2009	0.200	01/12/2010	3,399,792	0	944
CHARIOT FUNDING LLC ABCP CP CASH		12/18/2009	0.170	01/14/2010	3,999,754	0	189
CLIPPER RECEIVABLES CO. LLC. ABCP CP CAS		12/18/2009	0.190	01/05/2010	5,299,888	0	308
CLIPPER RECEIVABLES CO. LLC. ABCP CP CAS		12/09/2009	0.180	01/19/2010	3,999,640	0	440
PARK AVENUE RECEIVABLES CO LLC ABCP CP C		10/22/2009	0.220	01/14/2010	5,799,539	0	2,481
SOCIETE GENERALE NORTH AMERICA CP CASH		12/10/2009	0.190	01/12/2010	2,399,861	0	266
3299999 - Industrial and Miscellaneous - Issuer Obligations					29,397,912	0	5,190
3899999 - Total - Industrial and Miscellaneous (Unaffiliated)					29,397,912	0	5,190
7799999 - Total - Issuer Obligations					29,397,912	0	5,190
7899999 - Total - Single Class Mortgaged-Backed/Asset-Backed Securities					0	0	0
7999999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities					0	0	0
8099999 - Total - Other Multi-Class Residential Mortgage-Backed Securities					0	0	0
8199999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities					0	0	0
8299999 - Other Multi-Class Commercial Mortgage Backed/Asset-Backed Securities					0	0	0
8399999 - Total - Bonds					29,397,912	0	5,190
BONY CASH RESERVE CASH RESERVE FUND		12/31/2009	0.000		4,619,466	0	230
8499999 - Sweep Accounts					4,619,466	0	230
8699999 Totals					34,017,378	0	5,421

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	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR	B	Life Insurance	151,988	161,385	0	0
5. California CA	B	Life Insurance	5,310,891	5,617,657	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL	B	Life Insurance	1,063,592	1,130,104	0	0
11. Georgia GA	B	Life Insurance	50,663	53,795	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	Life Insurance	604,894	662,780	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	Life Insurance	126,657	134,487	0	0
33. New York NY	B	Life Insurance	5,066,282	5,379,500	0	0
34. North Carolina NC	B	Life Insurance	1,225,539	1,385,600	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH			0	0	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC	B	Life Insurance	126,657	134,487	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	Life Insurance	559,459	605,380	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. US Virgin Islands VI			506,628	537,950	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CN			0	0	0	0
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	14,793,250	15,803,125	0	0
DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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