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PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2008

OF THE CONDITION AND AFFAIRS OF THE

Rhode Island Joint Reinsurance Association

NAIC Group Code 0000 (Current Period), 0000 (Prior Period) NAIC Company Code 32723 Employer's ID Number 05-0356382

Organized under the Laws of Rhode Island, State of Domicile or Port of Entry NA

Country of Domicile United States

Incorporated/Organized 10/01/1973 Commenced Business 10/01/1973

Statutory Home Office Two Center Plaza (Street and Number), Boston, MA 02108 (City or Town, State and Zip Code)

Main Administrative Office Two Center Plaza (Street and Number) Boston, MA 02108 (City or Town, State and Zip Code) 617-723-3800 (Area Code) (Telephone Number)

Mail Address Two Center Plaza (Street and Number or P.O. Box), Boston, MA 02108 (City or Town, State and Zip Code)

Primary Location of Books and Records Two Center Plaza (Street and Number) Boston, MA 02108 (City or Town, State and Zip Code) 617-557-5514 (Area Code) (Telephone Number)

Internet Website Address

Statutory Statement Contact DAVID J. CWIEKOWSKI (Name) 617-557-5514 (Area Code) (Telephone Number) (Extension)

dcwiek@mpiua.com (E-mail Address) 617-557-5675 (Fax Number)

OFFICERS

Name	Title	Name	Title
John K. Golembeski	President	David J. Cwiekowski	Treasurer
John K. Golembeski	Secretary		

OTHER OFFICERS

DIRECTORS OR TRUSTEES

Sandra G. Parrillo	Larry Alan	Richard J. Connors	Dennis P. Grady
Victor J. Cira	T. Bryan Cook	Tim Elsass	David A. Winn
Kevin M. Meskell	Donald Baldini	Ronald A. Cruff	Richard Blackman
Leonard Lardaro	James L. Starkey	Carla DeStefano	Richard H. Godfrey Jr.
Charles C. Newton			

State of Massachusetts

County of Suffolk **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.

John K. Golembeski	David J. Cwiekowski	John K. Golembeski
President	Treasurer	Secretary

Subscribed and sworn to before me this 24 day of February, 2009

William T. Walsh

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Percentage
1. Bonds:				
1.1 U.S. treasury securities	4,278,599	11.776	4,278,599	11.776
1.2 U.S. government agency obligations (excluding mortgage-backed securities):				
1.21 Issued by U.S. government agencies		0.000		0.000
1.22 Issued by U.S. government sponsored agencies	6,933,182	19.082	6,933,182	19.082
1.3 Foreign government (including Canada, excluding mortgaged-backed securities)		0.000		0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:				
1.41 States, territories and possessions general obligations	608,687	1.675	608,687	1.675
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	496,879	1.368	496,879	1.368
1.43 Revenue and assessment obligations	4,451,562	12.252	4,451,562	12.252
1.44 Industrial development and similar obligations		0.000		0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):				
1.51 Pass-through securities:				
1.511 Issued or guaranteed by GNMA		0.000		0.000
1.512 Issued or guaranteed by FNMA and FHLMC	905,570	2.492	905,570	2.492
1.513 All other	113,859	0.313	113,859	0.313
1.52 CMOs and REMICs:				
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	2,355,588	6.483	2,355,588	6.483
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		0.000		0.000
1.523 All other	960,060	2.642	960,060	2.642
2. Other debt and other fixed income securities (excluding short-term):				
2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO)	12,712,671	34.988	12,712,671	34.988
2.2 Unaffiliated foreign securities	365,257	1.005	365,257	1.005
2.3 Affiliated securities		0.000		0.000
3. Equity interests:				
3.1 Investments in mutual funds	961,620	2.647	961,620	2.647
3.2 Preferred stocks:				
3.21 Affiliated		0.000		0.000
3.22 Unaffiliated		0.000		0.000
3.3 Publicly traded equity securities (excluding preferred stocks):				
3.31 Affiliated		0.000		0.000
3.32 Unaffiliated		0.000		0.000
3.4 Other equity securities:				
3.41 Affiliated		0.000		0.000
3.42 Unaffiliated		0.000		0.000
3.5 Other equity interests including tangible personal property under lease:				
3.51 Affiliated		0.000		0.000
3.52 Unaffiliated		0.000		0.000
4. Mortgage loans:				
4.1 Construction and land development		0.000		0.000
4.2 Agricultural		0.000		0.000
4.3 Single family residential properties		0.000		0.000
4.4 Multifamily residential properties		0.000		0.000
4.5 Commercial loans		0.000		0.000
4.6 Mezzanine real estate loans		0.000		0.000
5. Real estate investments:				
5.1 Property occupied by the company		0.000	0	0.000
5.2 Property held for the production of income (including $ ..... of property acquired in satisfaction of debt)		0.000	0	0.000
5.3 Property held for sale (including $ ..... property acquired in satisfaction of debt)		0.000	0	0.000
6. Contract loans		0.000	0	0.000
7. Receivables for securities	3,606	0.010	3,606	0.010
8. Cash, cash equivalents and short-term investments	1,186,874	3.267	1,186,874	3.267
9. Other invested assets		0.000		0.000
10. Total invested assets	36,334,014	100.000	36,334,014	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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 7)	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		
11.	Statement value at end of current period (Line 9 minus Line 10)		0

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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		
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		
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		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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 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	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
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)		0
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book /adjusted carrying value, December 31 of prior year		29,379,265
2.	Cost of bonds and stocks acquired, Column 7, Part 3		10,678,385
3.	Accrual of discount		82,826
4.	Unrealized valuation increase (decrease):		
	4.1 Column 12, Part 1	0	
	4.2 Column 15, Part 2, Section 1	0	
	4.3 Column 13, Part 2, Section 2	0	
	4.4 Column 11, Part 4	0	0
5.	Total gain (loss) on disposals, Column 19, Part 4		44,526
6.	Deduction consideration for bonds and stocks disposed of, Column 7, Part 4		5,740,567
7.	Deduct amortization of premium		42,676
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Column 15, Part 1	0	
	8.2 Column 19, Part 2, Section 1	0	
	8.3 Column 16, Part 2, Section 2	0	
	8.4 Column 15, Part 4	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1 Column 14, Part 1	0	
	9.2 Column 17, Part 2, Section 1	0	
	9.3 Column 14, Part 2, Section 2	0	
	9.4 Column 13, Part 4	219,845	219,845
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		34,181,914
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		34,181,914

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	11,211,781	11,910,950	11,214,349	11,075,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	11,211,781	11,910,950	11,214,349	11,075,000
States, Territories and Possessions	5. United States	608,687	611,082	608,680	600,000
(Direct and guaranteed)	6. Canada	0	0	0	0
	7. Other Countries	0	0	0	0
	8. Totals	608,687	611,082	608,680	600,000
Political Subdivisions of States,	9. United States	496,879	493,872	496,312	500,000
Territories and Possessions	10. Canada	0	0	0	0
(Direct and guaranteed)	11. Other Countries	0	0	0	0
	12. Totals	496,879	493,872	496,312	500,000
Special revenue and special assessment					
obligations and all non-guaranteed	13. United States	7,918,170	8,070,366	7,897,756	7,967,685
obligations of agencies and authorities of	14. Canada	0	0	0	0
governments and their political subdivisions	15. Other Countries	0	0	0	0
	16. Totals	7,918,170	8,070,366	7,897,756	7,967,685
Public Utilities (unaffiliated)	17. United States	1,508,708	1,498,151	1,506,210	1,500,000
	18. Canada	0	0	0	0
	19. Other Countries	0	0	0	0
	20. Totals	1,508,708	1,498,151	1,506,210	1,500,000
Industrial and Miscellaneous and Credit Tenant	21. United States	11,820,637	11,263,347	11,796,370	11,844,287
Loans (unaffiliated)	22. Canada	365,257	342,863	361,298	375,000
	23. Other Countries	251,794	203,555	251,250	250,000
	24. Totals	12,437,689	11,809,765	12,408,917	12,469,287
Parent, Subsidiaries and Affiliates	25. Totals	0	0	0	0
	26. **Total Bonds**	34,181,914	34,394,186	34,132,225	34,111,972
PREFERRED STOCKS	27. United States	0	0	0	
Public Utilities (unaffiliated)	28. Canada	0	0	0	
	29. Other Countries	0	0	0	
	30. Totals	0	0	0	
Banks, Trust and Insurance Companies	31. United States	0	0	0	
(unaffiliated)	32. Canada	0	0	0	
	33. Other Countries	0	0	0	
	34. Totals	0	0	0	
Industrial and Miscellaneous (unaffiliated)	35. United States	0	0	0	
	36. Canada	0	0	0	
	37. Other Countries	0	0	0	
	38. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	39. Totals	0	0	0	
	40. **Total Preferred Stocks**	0	0	0	
COMMON STOCKS	41. United States	0	0	0	
Public Utilities (unaffiliated)	42. Canada	0	0	0	
	43. Other Countries	0	0	0	
	44. Totals	0	0	0	
Banks, Trust and Insurance Companies	45. United States	0	0	0	
(unaffiliated)	46. Canada	0	0	0	
	47. Other Countries	0	0	0	
	48. Totals	0	0	0	
Industrial and Miscellaneous (unaffiliated)	49. United States	0	0	0	
	50. Canada	0	0	0	
	51. Other Countries	0	0	0	
	52. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	53. Totals	0	0	0	
	54. **Total Common Stocks**	0	0	0	
	55. **Total Stocks**	0	0	0	
	56. **Total Bonds and Stocks**	34,181,914	34,394,186	34,132,225	

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, (Group 1)											
1.1 Class 1	802,182	7,513,117	2,896,482	0	0	11,211,781	31.9	9,369,994	31.6	11,211,781	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	802,182	7,513,117	2,896,482	0	0	11,211,781	31.9	9,369,994	31.6	11,211,781	0
2. All Other Governments, (Group 2)											
2.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
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	0	0	0	0	0	0.0	0	0.0	0	0
3. States, Territories and Possessions etc., Guaranteed, (Group 3)											
3.1 Class 1	0	0	509,068	99,618	0	608,687	1.7	99,600	0.3	608,687	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	509,068	99,618	0	608,687	1.7	99,600	0.3	608,687	0
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, (Group 4)											
4.1 Class 1	0	0	354,212	142,668	0	496,879	1.4	242,226	0.8	496,879	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	0	0	354,212	142,668	0	496,879	1.4	242,226	0.8	496,879	0
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, (Group 5)											
5.1 Class 1	834,964	3,502,682	2,265,462	473,561	596,924	7,673,594	21.8	8,311,504	28.0	7,673,594	0
5.2 Class 2	0	0	244,576	0	0	244,576	0.7	0	0.0	244,576	0
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	834,964	3,502,682	2,510,038	473,561	596,924	7,918,170	22.5	8,311,504	28.0	7,918,170	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)
6. Public Utilities (Unaffiliated), (Group 6)											
6.1 Class 1	248,124	497,105	201,918	0	0	947,147	2.7	1,004,406	3.4	947,147	0
6.2 Class 2	0	561,561	0	0	0	561,561	1.6	564,548	1.9	561,561	0
6.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
6.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	248,124	1,058,667	201,918	0	0	1,508,708	4.3	1,568,955	5.3	1,508,708	0
7. Industrial & Miscellaneous (Unaffiliated), (Group 7)											
7.1 Class 1	1,055,653	4,944,911	3,643,545	0	0	9,644,109	27.4	8,085,890	27.2	9,644,109	0
7.2 Class 2	498,846	1,654,451	1,601,903	0	0	3,755,201	10.7	2,001,067	6.7	3,755,201	0
7.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
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	1,554,499	6,599,362	5,245,448	0	0	13,399,309	38.1	10,086,957	34.0	13,399,309	0
8. Credit Tenant Loans, (Group 8)											
8.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	0
8.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	0	0
8.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	0
8.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
9. Parent, Subsidiaries and Affiliates, (Group 9)											
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) 2,940,923	16,457,816	9,870,686	715,847	596,924	30,582,197	87.0	XXX	XXX	30,582,197	0
10.2 Class 2	(d) 498,846	2,216,012	1,846,479	0	0	4,561,337	13.0	XXX	XXX	4,561,337	0
10.3 Class 3	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 Class 4	(d) 0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 Class 5	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 Class 6	(d) 0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	3,439,770	18,673,828	11,717,165	715,847	596,924	(b) 35,143,534	100.0	XXX	XXX	35,143,534	0
10.8 Line 10.7 as a % of Col. 6	10.0	53.0	33.0	2.0	2.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year											
11.1 Class 1	4,224,381	13,250,435	7,844,131	1,352,193	442,479	XXX	XXX	27,113,620	91.4	27,113,620	0
11.2 Class 2	0	1,718,566	847,049	0	0	XXX	XXX	2,565,615	8.6	2,565,615	0
11.3 Class 3	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.4 Class 4	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.5 Class 5	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	4,224,381	14,969,002	8,691,181	1,352,193	442,479	XXX	XXX	(b) 29,679,235	100.0	29,679,235	0
11.8 Line 11.7 as a % of Col. 8	14.0	50.0	29.0	5.0	1.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds											
12.1 Class 1	2,940,923	16,457,816	9,870,686	715,847	596,924	30,582,197	87.0	27,113,620	91.4	30,582,197	XXX
12.2 Class 2	498,846	2,216,012	1,846,479	0	0	4,561,337	13.0	2,565,615	8.6	4,561,337	XXX
12.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	3,439,770	18,673,828	11,717,165	715,847	596,924	35,143,534	100.0	29,679,235	100.0	35,143,534	XXX
12.8 Line 12.7 as a % of Col. 6	10.0	53.0	33.0	2.0	2.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	10.0	53.0	33.0	2.0	2.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds											
13.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.2 Class 2	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.3 Class 3	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 Class 4	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 Class 5	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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

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

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

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

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. (Group 1)											
1.1 Issuer Obligations	802,182	7,513,117	2,896,482	0	0	11,211,781	31.9	9,369,994	31.6	11,211,781	0
1.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	802,182	7,513,117	2,896,482	0	0	11,211,781	31.9	9,369,994	31.6	11,211,781	0
2. All Other Governments. (Group 2)											
2.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
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	0	0	0	0	0	0.0	0	0.0	0	0
3. States, Territories, and Possessions Guaranteed. (Group 3)											
3.1 Issuer Obligations	0	0	509,068	99,618	0	608,687	1.7	99,600	0.3	608,687	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	509,068	99,618	0	608,687	1.7	99,600	0.3	608,687	0
4. Political Subdivisions of States, Territories and Possessions, Guaranteed. (Group 4)											
4.1 Issuer Obligations	0	0	354,212	142,668	0	496,879	1.4	242,226	0.8	496,879	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	0	0	354,212	142,668	0	496,879	1.4	242,226	0.8	496,879	0
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed. (Group 5)											
5.1 Issuer Obligations	11,188	1,428,173	2,223,255	327,265	575,539	4,565,420	13.0	4,247,571	14.3	4,565,420	0
5.2 Single Class Mortgage-Backed/Asset-Backed Securities	145,382	383,332	222,620	134,037	20,199	905,570	2.6	1,107,042	3.7	905,570	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
5.3 Defined	678,394	1,691,177	64,163	12,259	1,185	2,447,179	7.0	2,956,891	10.0	2,447,179	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	0	0	0	0	0	0	0.0	0	0.0	0	0
5.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
5.7 Totals	834,964	3,502,682	2,510,038	473,561	596,924	7,918,170	22.5	8,311,504	28.0	7,918,170	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
6. Public Utilities (Unaffiliated), (Group 6)											
6.1 Issuer Obligations	248,124	1,058,667	201,918	0	0	1,508,708	4.3	1,568,955	5.3	1,508,708	0
6.2 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											
6.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
6.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
6.5 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
6.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
6.7 Totals	248,124	1,058,667	201,918	0	0	1,508,708	4.3	1,568,955	5.3	1,508,708	0
7. Industrial & Miscellaneous (Unaffiliated), (Group 7)											
7.1 Issuer Obligations	1,460,467	5,824,925	5,245,448	0	0	12,530,840	35.7	9,210,827	31.0	12,530,840	0
7.2 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											
7.3 Defined	0	0	0	0	0	0	0.0	0	0.0	0	0
7.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
7.5 Defined	94,032	774,437	0	0	0	868,469	2.5	876,130	3.0	868,469	0
7.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals	1,554,499	6,599,362	5,245,448	0	0	13,399,309	38.1	10,086,957	34.0	13,399,309	0
8. Credit Tenant Loans, (Group 8)											
8.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
9. Parents, Subsidiaries and Affiliates, (Group 9)											
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	2,521,961	15,824,881	11,430,382	569,551	575,539	30,922,316	88.0	XXX	XXX	30,922,316	0
10.2 Single Class Mortgage-Backed/Asset-Backed Securities	145,382	383,332	222,620	134,037	20,199	905,570	2.6	XXX	XXX	905,570	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
10.3 Defined	678,394	1,691,177	64,163	12,259	1,185	2,447,179	7.0	XXX	XXX	2,447,179	0
10.4 Other	0	0	0	0	0	0	0.0	XXX	XXX	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
10.5 Defined	94,032	774,437	0	0	0	868,469	2.5	XXX	XXX	868,469	0
10.6 Other	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.7 Totals	3,439,770	18,673,828	11,717,165	715,847	596,924	35,143,534	100.0	XXX	XXX	35,143,534	0
10.8 Line 10.7 as a % of Col. 6	10.0	53.0	33.0	2.0	2.0	100.0	XXX	XXX	XXX	100.0	0.0
11. Total Bonds Prior Year											
11.1 Issuer Obligations	3,538,515	11,801,033	7,713,085	1,252,092	434,446	XXX	XXX	24,739,172	83.4	24,739,172	0
11.2 Single Class Mortgage-Backed/Asset-Backed Securities	244,277	542,935	227,219	85,999	6,611	XXX	XXX	1,107,042	3.7	1,107,042	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
11.3 Defined	441,589	1,839,993	659,787	14,102	1,421	XXX	XXX	2,956,891	10.0	2,956,891	0
11.4 Other	0	0	0	0	0	XXX	XXX	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
11.5 Defined	0	785,040	91,091	0	0	XXX	XXX	876,130	3.0	876,130	0
11.6 Other	0	0	0	0	0	XXX	XXX	0	0.0	0	0
11.7 Totals	4,224,381	14,969,002	8,691,181	1,352,193	442,479	XXX	XXX	29,679,235	100.0	29,679,235	0
11.8 Line 11.7 as a % of Col. 8	14.0	50.0	29.0	5.0	1.0	XXX	XXX	100.0	XXX	100.0	0.0
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	2,521,961	15,824,881	11,430,382	569,551	575,539	30,922,316	88.0	24,739,172	83.4	30,922,316	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities	145,382	383,332	222,620	134,037	20,199	905,570	2.6	1,107,042	3.7	905,570	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES											
12.3 Defined	678,394	1,691,177	64,163	12,259	1,185	2,447,179	7.0	2,956,891	10.0	2,447,179	XXX
12.4 Other	0	0	0	0	0	0	0.0	0	0.0	0	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
12.5 Defined	94,032	774,437	0	0	0	868,469	2.5	876,130	3.0	868,469	XXX
12.6 Other	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	3,439,770	18,673,828	11,717,165	715,847	596,924	35,143,534	100.0	29,679,235	100.0	35,143,534	XXX
12.8 Line 12.7 as a % of Col. 6	10.0	53.0	33.0	2.0	2.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	10.0	53.0	33.0	2.0	2.0	100.0	XXX	XXX	XXX	100.0	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.2 Single Class Mortgage-Backed/Asset-Backed Securities	0	0	0	0	0	0	0.0	0	0.0	XXX	0
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	0	0	0	0	0	0	0.0	0	0.0	XXX	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES											
13.5 Defined	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 Other	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.7 Totals	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.8 Line 13.7 as a % of Col. 6	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	XXX	XXX	0.0

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	0	0	0	0	0
2. Cost of short-term investments acquired	1,901,620	1,901,620	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	940,000	940,000	0	0	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)	961,620	961,620	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)	961,620	961,620	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Owned

NONE

1. Book value, December 31, prior year (Line 8, prior year)			0
2. Cost/Option Premium (Section 2, Column 7)			0
3. Increase/(Decrease) by Adjustment (Section 1, Column 12 plus Section 3, Column 13)			0
4. Gain/(Loss) on Termination:			
4.1 Recognized (Section 3, Column 14)	0		
4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)	0		0
5. Consideration Received on Terminations (Section 3, Column 12)			0
6. Used to Adjust Basis on Open Contracts (Section 1, Column 13)			0
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:			
7.1 Recognized			
7.2 Used to Adjust Basis of Hedged Item			0
8. Book value, December 31, current year (Lines 1 + 2 + 3 + 4 – 5 – 6 - 7)			0

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Options, Caps, Floors and Insurance Futures Options Written

NONE

1. Book value, December 31, prior year (Line 8, prior year)			0
2. Consideration received (Section 2, Column 7)			0
3. Increase/(Decrease) by Adjustment (Section 1, Column 12 plus Section 3, Column 13)			0
4. Gain/(Loss) on Termination:			
4.1 Recognized (Section 3, Column 14)	0		
4.2 Used to Adjust Basis (Section 3, Column 15)	0		0
5. Consideration Paid on Terminations (Section 3, Column 12)			0
6. Used to Adjust Basis on Open Contracts (Section 1, Column 13)			0
7. Disposition of Deferred Amount on Contracts Terminated in Prior Year:			
7.1 Recognized			
7.2 Used to Adjust Basis			0
8. Book value, December 31, current year			0

SCHEDULE DB - PART C - VERIFICATION BETWEEN YEARS

Swaps and Forwards

NONE

1.	Book value, December 31, prior year (Line 8, prior year)		0
2.	Cost or (Consideration Received) (Section 2, Column 7)		0
3.	Increase/(Decrease) by Adjustment (Section 1, Column 12) plus (Section 3, Column 13)		0
4.	Gain/(Loss) on Termination:		
	4.1 Recognized (Section 3, Column 14)	0	
	4.2 Used to Adjust Basis of Hedged Item (Section 3, Column 15)	0	0
5.	Consideration Received (or Paid) on Terminations (Section 3, Column 12)		0
6.	Used to Adjust Basis of Hedged Item on Open Contracts (Section 1, Column 13)		0
7.	Disposition of Deferred Amount on Contracts Terminated in Prior Year:		
	7.1 Recognized		
	7.2 Used to Adjust Basis of Hedged Item		0
8.	Book value, December 31, Current Year (Lines 1 + 2 + 3 + 4 – 5 – 6 - 7)		0

SCHEDULE DB - PART D - VERIFICATION BETWEEN YEARS

Futures Contracts and Insurance Futures Contracts

NONE

1.	Book value, December 31, prior year (Line 8, prior year)			0
2.	Change in total Variation Margin on Open Contracts (Difference between years - Section 1, Column 9)			0
3.1	Change in Variation Margin on Open Contracts Used to Adjust Basis of Hedged Item (Section 3, Column 11)			0
3.2	Change in Variation Margin on Open Contracts Recognized (Difference between years - Section 1, Column 10)			0
4.1	Variation Margin on Contracts Terminated During the Year (Section 3, Column 6)		0	
4.2	Less:			
	4.21 Gain/(Loss) Recognized in Current Year (Section 3, Column 11)	0		
	4.22 Gain/(Loss) Used to Adjust Basis of Hedge (Section 3, Column 12)	0	0	
4.3	Subtotal (Line 4.1 minus Line 4.2)			0
5.1	Net additions to Cash Deposits (Section 2, Column 7)		0	
5.2	Less: Net Reductions to Cash Deposits (Sec. 3, Column 9)		0	0
6.	Subtotal (Lines 1 - 2 + 3.1 + 3.2 - 4.3 + 5.2)			0
7.	Disposition of Gain/(Loss) on Contracts Terminated in Prior Year:			
	7.1 Recognized			
	7.2 Used to Adjust Basis of Hedged Item			0
8.	Book value, December 31, Current Year (Lines 6 + 7.1 + 7.2)			0

SCHEDULE DB - PART E - VERIFICATION BETWEEN YEARS

Statement Value and Fair Value of Open Contracts

NONE

		Statement Value	
1.	Part A, Section 1, Column 10	0	
2.	Part B, Section 1, Column 10	0	
3.	Part C, Section 1, Column 10	0	
4.	Part D, Section 1, Column 9 - 12	0	
5.	Lines (1) - (2) + (3) + (4)		0
6.	Part E, Section 1, Column 4	0	
7.	Part E, Section 1, Column 5	0	
8.	Lines (5) - (6) - (7)		0

		Fair Value	
9.	Part A, Section 1, Column 11	0	
10.	Part B, Section 1, Column 11	0	
11.	Part C, Section 1, Column 11	0	
12.	Part D, Section 1, Column 9	0	
13.	Lines (9) - (10) + (11) + (12)		0
14.	Part E, Section 1, Column 7	0	
15.	Part E, Section 1, Column 8	0	
16.	Lines (13) - (14) - (15)		0

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
9999999 Totals					XXX		XXX	XXX			XXX

NONE

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

NONE

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions									0	0
3. Add: Increases in Replicated Asset Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions									0	0
5. Less: Positions Disposed of For Failing Effectiveness Criteria									0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending Inventory	0	0	0	0	0	0	0	0	0	0

SCHEDULE E - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	299,970	299,970	0
2. Cost of cash equivalents acquired	28,133,053	28,133,053	0
3. Accrual of discount	10,942	10,942	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	36	36	0
6. Deduct consideration received on disposals	28,444,002	28,444,002	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)	0	0	0
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description Of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Changes in Encumbrances	Total Change in B./A. C. V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A. C. V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
0699999 Totals																

NONE

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
				NONE				
0399999 - Totals								

SCHEDULE A - PART 3

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

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

NONE

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate Of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value Of Land And Buildings	Date of Last Appraisal Or Valuation
3399999 Totals														XXX

NONE

General Interrogatory:

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

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisitions	Value of Land and Buildings
			NONE					
3399999 Totals								

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0599999 Totals																	

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	13	14	15	16	17	18	19	20
			4	5															
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in B. / A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3999999 - Total Unaffiliated																			XXX
4099999 - Total Affiliated																			XXX
4199999 Totals																			XXX

NONE

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED 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
3999999 – Total Unaffiliated							0	0	0	XXX
4099999 – Total Affiliated							0	0	0	XXX
4199999 Totals							0	0	0	XXX

NONE

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
NONE																			
3999999 – Total Unaffiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4099999 – Total Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4199999 Totals							0	0	0	0	0	0	0	0	0	0	0	0	0

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
31331Y-D6-4	Federal Farm Credit Notes			1	1FE	248,975	100.0630	250,158	250,000	249,038	0	63	0	0	4.830	4.902	AO	2,583	6,038	08/19/2008	04/14/2015
3133XM-Q8-7	Fed Home Loan Bank Notes				1FE	210,888	114.6560	229,312	200,000	210,019	0	(869)	0	0	5.000	4.315	MN	1,222	10,778	01/09/2008	11/17/2017
3133XR-X8-8	Fed Home Loan Bank B Notes				1FE	300,119	106.7190	320,157	300,000	300,110	0	(9)	0	0	4.000	3.991	MS	3,833	1,167	08/28/2008	09/06/2013
3133XS-4S-4	Fed Home Loan Bank B1 Federal Agency Not				1FE	757,898	105.8130	793,598	750,000	757,128	0	(769)	0	0	3.625	3.254	MS	9,365	0	09/10/2008	09/16/2011
3134A4-UU-6	Federal Home Loan Mortgage Notes				1FE	796,441	112.6560	844,920	750,000	790,181	0	(6,259)	0	0	5.000	3.914	JJ	17,292	37,500	01/07/2008	07/15/2014
3134A4-UW-2	Federal Home Loan Mortgage Notes				1FE	196,223	102.8130	205,626	200,000	198,752	0	1,252	0	0	4.000	4.677	JD	356	8,000	12/07/2006	12/15/2009
3134A4-VB-7	Federal Home Loan Mortgage Notes				1FE	290,381	103.9690	311,907	300,000	295,976	0	2,470	0	0	4.125	5.047	JJ	5,809	12,375	08/30/2006	07/12/2010
31359M-EY-5	Federal National Mortgage Asso Notes				1FE	313,062	104.0940	312,282	300,000	303,190	0	(4,374)	0	0	6.625	5.060	MS	5,852	19,875	08/30/2006	09/15/2009
31359M-F4-0	Federal National Mortgage Asso Notes				1FE	293,322	106.9060	320,718	300,000	296,639	0	1,465	0	0	4.500	5.064	FA	5,100	13,500	08/30/2006	02/15/2011
31359M-FG-3	Federal National Mortgage Asso Agency No				1FE	213,889	106.7810	213,562	200,000	204,899	0	(4,498)	0	0	7.250	4.802	JJ	6,686	14,500	12/13/2006	01/15/2010
31359M-TG-8	Federal National Mortgage Asso Notes				1FE	356,426	110.0630	385,221	350,000	356,221	0	(205)	0	0	4.625	4.211	AO	3,417	0	10/28/2008	10/15/2013
31359M-XH-1	Federal National Mortgage Asso Notes				1FE	288,988	103.3130	309,939	300,000	296,219	0	3,199	0	0	3.875	5.045	FA	4,392	11,625	08/30/2006	02/15/2010
31359M-ZC-0	Federal National Mortgage Asso Notes				1FE	309,962	109.7190	329,157	300,000	308,928	0	(1,033)	0	0	4.375	3.872	AO	2,771	13,125	01/29/2008	10/15/2015
3137EA-AE-9	Federal Home Loan Mortgage Notes				1FE	301,575	101.8440	305,532	300,000	300,240	0	(601)	0	0	5.250	5.038	MN	1,750	15,750	08/30/2006	05/21/2009
3137EA-BF-5	Federal Home Loan Mortgage Notes				1FE	251,821	104.0000	260,000	250,000	251,300	0	(521)	0	0	3.250	2.998	FA	2,844	4,988	01/29/2008	02/25/2011
3137EA-BH-1	Federal Home Loan Mortgage Notes				1FE	197,643	101.7810	203,562	200,000	198,372	0	729	0	0	2.375	2.971	MN	435	3,351	05/13/2008	05/28/2010
3137EA-BP-3	Federal Home Loan Mortgage Notes				1FE	407,876	114.9380	402,283	350,000	407,861	0	(15)	0	0	4.875	2.865	JD	853	0	12/31/2008	06/13/2018
3137EA-BS-7	Federal Home Loan Mortgage Notes				1FE	512,408	107.7500	538,750	500,000	511,712	0	(696)	0	0	4.125	3.582	MS	7,505	0	09/10/2008	09/27/2013
31398A-KY-7	Federal National Mortgage Asso Notes				1FE	201,556	105.8440	211,688	200,000	201,299	0	(258)	0	0	3.625	3.454	FA	2,799	4,249	02/08/2008	02/12/2013
31398A-MW-9	Federal National Mortgage Asso Federal A				1FE	244,268	104.1880	260,470	250,000	244,977	0	709	0	0	3.250	3.764	AO	1,851	4,063	05/05/2008	04/09/2013
31398A-PG-1	Federal National Mortgage Asso Notes				1FE	250,160	102.6250	256,563	250,000	250,121	0	(39)	0	0	2.750	2.728	AO	1,528	4,087	04/01/2008	04/11/2011
912828-AU-4	U.S. Treasury Notes				1	101,559	111.4060	111,406	100,000	101,268	0	(278)	0	0	3.875	3.542	FA	1,464	3,875	12/13/2007	02/15/2013
912828-CT-5	U.S. Treasury Notes				1	285,691	114.9380	344,814	300,000	289,375	0	1,601	0	0	4.250	4.980	FA	4,816	12,750	08/14/2006	08/15/2014
912828-DP-2	U.S. Treasury Notes				1	796,416	104.5160	836,128	800,000	798,380	0	1,291	0	0	4.000	4.175	MS	9,547	32,000	09/18/2007	03/15/2010
912828-DR-8	U.S. Treasury Notes				1	345,256	104.8400	366,940	350,000	347,963	0	1,509	0	0	4.000	4.471	AO	3,000	14,000	03/07/2007	04/15/2010
912828-EG-1	U.S. Treasury Notes				1	744,346	105.8980	794,235	750,000	746,700	0	1,840	0	0	3.875	4.146	MS	8,671	29,063	09/18/2007	09/15/2010
912828-GG-9	U.S. Treasury Notes				1	248,867	104.7620	261,905	250,000	249,500	0	424	0	0	4.750	4.936	FA	4,485	11,875	07/05/2007	02/15/2010
912828-GR-5	U.S. Treasury Notes				1	251,680	105.5980	263,995	250,000	250,870	0	(605)	0	0	4.500	4.236	MN	1,461	11,250	08/16/2007	05/15/2010
912828-HA-1	U.S. Treasury Notes				1	338,929	119.5630	388,580	325,000	337,686	0	(1,189)	0	0	4.750	4.205	FA	5,831	15,438	12/13/2007	08/15/2017
912828-HG-8	U.S. Treasury Notes				1	504,109	110.6800	553,400	500,000	503,261	0	(783)	0	0	3.875	3.690	AO	3,318	19,375	11/27/2007	10/31/2012
912828-HK-9	U.S. Treasury Notes				1	173,852	108.9920	190,736	175,000	174,078	0	219	0	0	3.375	3.520	MN	519	5,906	12/18/2007	11/30/2012
912828-HT-0	U.S. Treasury Notes				1	176,319	106.8440	186,977	175,000	176,125	0	(194)	0	0	2.750	2.586	FA	1,635	2,406	03/24/2008	02/28/2013
912828-JH-4	U.S. Treasury Notes				1	303,447	115.4770	346,431	300,000	303,393	0	(54)	0	0	4.000	3.858	FA	4,533	0	10/10/2008	08/15/2018
0199999 - Total Bonds - U.S. Government - Issuer Obligations						11,214,349	XXX	11,910,950	11,075,000	11,211,781	0	(6,478)	0	0	XXX	XXX	XXX	137,522	342,907	XXX	XXX
0399999 - Total - U.S. Government Bonds						11,214,349	XXX	11,910,950	11,075,000	11,211,781	0	(6,478)	0	0	XXX	XXX	XXX	137,522	342,907	XXX	XXX
373383-2E-7	Georgia State General Obligation Unltd			2	1FE	164,416	109.7760	164,664	150,000	164,356	0	(60)	0	0	5.700	4.199	JJ	4,275	0	12/12/2008	07/01/2016
419787-EC-6	Hawaii St G.O. - Taxable				1FE	200,000	103.0940	206,188	200,000	200,000	0	0	0	0	5.680	5.680	FA	473	0	12/04/2008	08/01/2016
83710D-VF-2	South Carolina GO G.O. - Taxable			1	1FE	144,681	97.2370	145,856	150,000	144,712	0	31	0	0	4.750	5.250	JD	594	0	12/04/2008	12/01/2017
882721-TX-1	Texas State Taxable - General Obligation			1	1FE	99,583	94.3740	94,374	100,000	99,618	0	18	0	0	5.500	5.540	AO	1,375	5,500	02/22/2007	10/01/2022
1199999 - Total Bonds - States, Territories and Possessions - Issuer Obligations						608,680	XXX	611,082	600,000	608,687	0	(11)	0	0	XXX	XXX	XXX	6,717	5,500	XXX	XXX
1799999 - Total - States, Territories and Possessions						608,680	XXX	611,082	600,000	608,687	0	(11)	0	0	XXX	XXX	XXX	6,717	5,500	XXX	XXX
167485-5Z-0	Chicago IL G.O. Taxable				1FE	99,999	102.7950	102,795	100,000	100,000	0	1	0	0	5.000	5.000	JJ	2,569	0	06/12/2008	01/01/2014
167485-T2-7	Chicago IL G.O. - Taxable				1FE	100,000	101.1690	101,169	100,000	100,000	0	0	0	0	5.140	5.140	JJ	2,570	3,327	10/26/2007	01/01/2016
688443-J3-5	Osseo MN Indep. School Dist. G.O. - Tax				1FE	154,212	103.6010	155,402	150,000	154,212	0	0	0	0	6.000	5.600	FA	0	0	12/04/2008	02/01/2018
717883-CR-1	Philadelphia PA School Distri G.O. - Ta			1	1FE	142,101	89.6710	134,507	150,000	142,668	0	442	0	0	5.090	5.675	JJ	3,818	7,635	09/24/2007	07/01/2020
1899999 - Total Bonds - Political Subdivisions - Issuer Obligations						496,312	XXX	493,872	500,000	496,879	0	443	0	0	XXX	XXX	XXX	8,957	10,962	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
2499999 - Total - Political Subdivisions Bonds						496,312	XXX	493,872	500,000	496,879	0	443	0	0	XXX	XXX	XXX	8,957	10,962	XXX	XXX
051687-DU-2	Aurora IL Mortgage Revenue Bo Revenue B			2	1FE	113,859	98.9200	112,629	113,859	113,859	0	0	0	0	5.500	5.547	MON	522	6,265	09/07/2007	12/01/2044
172254-BX-1	Cincinnati OH Econ. Dvmpt. Taxable - Re			1	1FE	198,930	103.5090	207,018	200,000	199,079	0	69	0	0	5.430	5.491	MN	1,810	10,860	01/19/2007	11/01/2018
194301-HQ-3	College Park GA Bus.& Ind. Au Taxable -				1FE	244,613	104.2120	255,319	245,000	244,868	0	74	0	0	5.500	5.534	MS	4,492	13,475	05/19/2006	09/01/2010
194301-HS-9	College Park GA Bus.& Ind. Au Taxable -				1FE	284,233	106.2260	302,744	285,000	284,572	0	103	0	0	5.550	5.596	MS	5,273	15,818	05/19/2006	09/01/2012
212474-FZ-8	Convention Center Authority Civic Center				1FE	200,000	106.0310	212,062	200,000	200,000	0	0	0	0	5.690	5.690	MN	1,454	11,380	05/04/2006	05/15/2012
212474-GA-2	Convention Center Authority Taxable - Ci				1FE	200,000	105.5720	211,144	200,000	200,000	0	0	0	0	5.730	5.730	MN	1,464	11,460	05/05/2006	05/15/2013
408395-LF-6	Hammond Ind Multi-School Bldg Revenue Bo			1	1FE	288,734	97.8290	298,378	305,000	291,615	0	1,128	0	0	4.700	5.318	JJ	6,610	14,335	05/04/2006	01/15/2018
454624-DH-7	Indiana Bond Bank Revenue Bonds - Taxabl			1	2FE	243,933	97.2570	243,143	250,000	244,576	0	529	0	0	5.120	5.457	JJ	5,902	12,800	10/18/2007	01/15/2017
57419P-MB-2	Maryland State Comm. Dev. Admi Revenue B				1FE	300,000	104.8070	314,421	300,000	300,000	0	0	0	0	5.800	5.800	MS	5,800	18,463	07/18/2007	09/01/2015
60415N-D9-0	Minnesota Housing Finance Auth Taxable -			2	1FE	300,658	103.2770	304,667	295,000	299,587	0	(477)	0	0	6.000	5.742	JJ	8,850	17,700	08/25/2006	07/01/2016
647200-QC-1	New Mexico Mtg.Fin.Auth. Taxable - Housi			1	1FE	75,000	97.1150	72,836	75,000	75,000	0	0	0	0	5.530	5.530	JJ	2,074	4,850	04/05/2007	01/01/2032
649902-FA-6	New York Dorm Authority Taxable - Revenu			2	1FE	144,555	100.0990	150,149	150,000	145,730	0	468	0	0	5.250	5.738	MS	2,319	7,875	05/17/2006	03/15/2016
650034-C5-8	New York State Urban Dev Corp Revenue Bo				1FE	198,314	103.6720	207,344	200,000	198,967	0	494	0	0	4.450	4.730	JD	396	8,900	09/07/2007	12/15/2010
677519-WS-5	Ohio State Taxable - Dev. Assistance Rev			1	1FE	147,423	101.9000	152,850	150,000	147,839	0	163	0	0	5.460	5.654	AO	2,048	8,190	05/23/2006	10/01/2018
67756Q-AZ-0	Ohio State HsgAgy Res Mtg Rev Series K -			1	1FE	84,915	100.1100	85,094	85,000	84,939	0	6	0	0	5.840	5.852	MS	1,655	4,964	07/12/2006	09/01/2016
67756Q-CN-5	Ohio State HsgAgy Res Mtg Rev Revenue Bo			1	1FE	299,853	98.8760	296,628	300,000	299,861	0	5	0	0	5.470	5.474	MS	5,470	16,410	12/20/2006	09/01/2025
803093-AW-3	Sapulpa Oklahoma Municipal Au Revenue B			1	1FE	248,900	104.0370	260,093	250,000	249,053	0	99	0	0	5.650	5.713	JJ	7,063	14,125	08/08/2007	07/01/2016
97689P-3E-6	Wisconsin Hsg & Econ Dev Auth Taxable -				1FE	264,351	95.7320	253,690	265,000	264,535	0	85	0	0	5.730	5.773	MS	5,062	15,185	05/05/2006	09/01/2013
97689P-4G-0	Wisconsin Hsg & Econ Dev Auth Revenue Bo			2	1FE	89,730	90.8880	81,799	90,000	89,780	0	27	0	0	5.511	5.555	MS	1,653	4,960	10/16/2006	09/01/2015
97689P-5C-8	Wisconsin Hsg & Econ Dev Auth Revenue Bo			1	1FE	488,770	95.7800	478,900	500,000	488,825	0	55	0	0	5.530	5.688	MS	9,217	0	09/19/2008	03/01/2038
977100-AV-8	Wisconsin State Revenue Bond - Taxable				1FE	142,703	97.8370	146,756	150,000	142,736	0	34	0	0	5.238	5.920	MN	1,310	0	12/09/2008	05/01/2018
2599999 - Total Bonds - Special Revenue - Issuer Obligations						4,559,473	XXX	4,647,663	4,608,859	4,565,420	0	2,859	0	0	XXX	XXX	XXX	80,440	218,014	XXX	XXX
3128LU-E6-9	Federal Home Loan Mo FH1J0157			2	1FE	137,954	101.9560	140,083	137,396	138,922	0	494	0	0	5.801	5.448	MON	664	7,971	10/25/2006	10/01/2036
31280S-ZU-3	Federal Home Loan Mo FH1G2555			2	1	238,120	102.8830	242,334	235,544	237,674	0	74	0	0	6.031	5.677	MON	1,184	14,209	02/22/2007	11/01/2036
31406L-30-9	Federal National Mor FN813607			2	1FE	134,860	102.8740	138,094	134,236	135,528	0	577	0	0	5.675	5.492	MON	639	7,653	11/20/2006	09/01/2036
31409C-2Y-0	Federal National Mor FN867591			2	1FE	220,869	101.2610	224,849	222,049	220,888	0	19	0	0	5.434	5.530	MON	1,006	12,062	05/17/2006	03/01/2036
31409V-JG-9	Federal National Mor FN879663			2	1FE	164,909	102.3810	169,047	165,115	172,558	0	7,590	0	0	5.751	4.468	MON	791	9,496	01/11/2007	10/01/2036
2699999 - Total Bonds - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities						896,712	XXX	914,407	894,340	905,570	0	8,754	0	0	XXX	XXX	XXX	4,284	51,391	XXX	XXX
31393D-G2-1	Federal National Mortgage Asso FNR200359			2	1	175,123	99.7010	181,152	181,695	176,176	0	2,356	0	0	3.500	6.294	MON	530	6,359	11/17/2006	06/25/2027
31393F-R7-3	Federal Home Loan Mo FHR2544JK			2	1	113,026	101.0170	113,820	112,674	112,698	0	(233)	0	0	5.500	5.277	MON	516	6,197	03/15/2007	12/15/2010
31394D-TP-5	Federal National Mor FNR2005380J			2	1	192,841	102.3070	196,744	192,308	192,640	0	(201)	0	0	5.500	5.260	MON	881	4,407	07/03/2008	01/25/2013
31394J-CT-2	Federal Home Loan Mo FHR2670TU			2	1	294,422	100.7600	302,280	300,000	297,447	0	1,840	0	0	5.000	5.604	MON	1,250	15,000	11/09/2006	07/15/2029
31395B-6H-1	Federal Nationa Mor FNR200630GA			2	1	171,711	103.0170	176,086	170,929	171,508	0	(222)	0	0	5.500	5.259	MON	783	9,401	01/09/2007	09/25/2015
31395K-SZ-7	Federal Home Loan Mo FHR2901UA			2	1	188,046	102.0550	193,589	189,691	188,381	0	222	0	0	5.000	5.319	MON	790	9,484	12/19/2006	01/15/2030
31395M-7F-0	Federal Home Loan Mo FHR2932AP			2	1	146,156	101.4080	152,112	150,000	147,008	0	695	0	0	5.000	5.618	MON	625	7,500	09/07/2007	01/15/2031
31396H-L2-3	Federal Home Loan Mo FHR3115LA			2	1	186,216	101.4050	191,647	188,992	186,938	0	598	0	0	5.000	5.537	MON	787	9,450	12/19/2006	06/15/2031
31396J-SK-2	Federal Home Loan Mo Reference REMIC			2	1	148,527	102.7730	153,581	149,438	148,805	0	223	0	0	5.750	6.027	MON	716	8,593	07/12/2007	12/15/2018
31396J-ZF-5	Federal Home Loan Mo FHR3137DA			2	1	150,952	101.4710	154,708	152,465	150,998	0	102	0	0	5.000	5.391	MON	635	7,623	12/19/2006	02/15/2020
31396N-PF-7	Federal Home Loan Mo FHRRR007AC			2	1	133,099	102.8670	136,900	133,085	132,883	0	(129)	0	0	5.875	5.829	MON	652	7,819	08/24/2006	09/15/2010

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
31397F-BQ-4	Federal Home Loan Mo FHR3279PB			2	1	247,109	103.3880	258,470	250,000	248,129	0	856	0	0	5.500	5.899	MON	1,146	13,750	07/18/2007	09/15/2031
31397K-A6-8	Federal Home Loan Mo FHR3356PC			2	1	202,750	103.1500	206,300	200,000	201,976	0	(692)	0	0	6.000	5.670	MON	1,000	12,000	10/05/2007	09/15/2012
92812U-LT-3	Virginia State Hsg Dev Auth Taxable - Re			1	1FE	91,593	97.5280	90,906	93,210	91,591	0	42	0	0	6.000	6.423	MON	466	5,593	05/24/2006	06/25/2034
2799999 - Total Bonds - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities						2,441,571	XXX	2,508,296	2,464,486	2,447,179	0	5,456	0	0	XXX	XXX	XXX	10,779	123,176	XXX	XXX
3199999 - Total - Special Revenue Bonds						7,897,756	XXX	8,070,366	7,967,685	7,918,170	0	17,070	0	0	XXX	XXX	XXX	95,503	392,582	XXX	XXX
037735-CF-2	Appalachian Power Co Notes				2FE	250,303	99.0670	247,668	250,000	250,162	0	(66)	0	0	5.550	5.519	AO	3,469	13,875	09/15/2006	04/01/2011
172070-CN-2	Cincinnati Gas & Electric Co. Notes				1FE	248,795	98.3720	245,930	250,000	249,252	0	177	0	0	5.700	5.791	MS	4,196	14,250	06/12/2006	09/15/2012
209111-ET-6	Consolidated Edison Inc. Debentures				1FE	202,030	100.6990	201,398	200,000	201,918	0	(112)	0	0	5.850	5.715	AO	2,925	5,753	04/04/2008	04/01/2018
29266M-AD-1	Energy East Corp. Notes				2FE	316,740	100.2160	300,648	300,000	311,399	0	(2,921)	0	0	6.750	5.526	JD	900	20,250	02/09/2007	06/15/2012
78387G-AN-3	SBC Communications Notes				1FE	242,828	100.4100	251,025	250,000	248,124	0	2,568	0	0	4.125	5.230	MS	3,036	10,313	11/15/2006	09/15/2009
92343V-AB-0	Verizon Communications Notes				1FE	245,515	100.5930	251,483	250,000	247,854	0	925	0	0	5.350	5.786	FA	5,053	13,375	05/16/2006	02/15/2011
3299999 - Total Bonds - Public Utilities - Issuer Obligations						1,506,210	XXX	1,498,151	1,500,000	1,508,708	0	571	0	0	XXX	XXX	XXX	19,579	77,815	XXX	XXX
3899999 - Total - Public Utilities Bonds						1,506,210	XXX	1,498,151	1,500,000	1,508,708	0	571	0	0	XXX	XXX	XXX	19,579	77,815	XXX	XXX
002824-AS-9	Abbott Labs Notes				1FE	199,870	105.5850	211,170	200,000	199,935	0	25	0	0	5.600	5.615	MN	1,431	11,200	05/09/2006	05/15/2011
025816-AW-9	American Express Senior Note				1FE	248,728	91.7560	229,390	250,000	248,963	0	106	0	0	5.500	5.567	MS	4,163	13,750	09/08/2006	09/12/2016
02635P-TF-0	American General Finance Notes				2FE	248,948	46.0340	115,085	250,000	249,410	0	203	0	0	5.625	5.723	FA	5,234	14,063	08/14/2006	08/17/2011
03674B-AC-8	Wellpoint Inc. Notes				1FE	263,040	98.8500	247,125	250,000	258,180	0	(2,000)	0	0	6.800	5.776	FA	7,083	17,000	06/08/2006	08/01/2012
037411-AS-4	Apache Corp Notes				1FE	197,248	100.6720	201,344	200,000	197,575	0	229	0	0	5.625	5.815	JJ	5,188	11,250	07/17/2007	01/15/2017
060505-BU-7	Bank of America Senior Unsecured				1FE	196,174	99.9660	199,932	200,000	198,334	0	986	0	0	4.500	5.054	FA	3,750	9,000	09/28/2006	08/01/2010
06406H-BA-6	Bank of New York Senior Notes				1FE	99,992	101.4460	101,446	100,000	99,995	0	2	0	0	5.125	5.127	MN	854	5,125	10/31/2006	11/01/2011
06406H-BK-4	Bank of New York Senior Note				1FE	149,471	102.1840	153,276	150,000	149,503	0	32	0	0	5.125	5.206	FA	2,648	0	08/20/2008	08/27/2013
073902-ML-9	Bear Stearns Senior Note				1FE	249,023	98.8450	247,113	250,000	249,453	0	189	0	0	5.500	5.591	FA	5,194	13,750	08/10/2006	08/15/2011
12189T-AM-6	Burlington Northern Santa Fe Notes				2FE	50,951	100.2220	50,111	50,000	50,087	0	(422)	0	0	6.125	5.239	MS	902	3,063	11/15/2006	03/15/2009
12189T-AT-1	Burlington Northern Santa Fe Notes				2FE	211,930	101.6480	203,296	200,000	206,816	0	(2,447)	0	0	6.750	5.297	JJ	6,225	13,500	10/31/2006	07/15/2011
125509-BK-4	Cigna Corp. Senior Unsecured				2FE	199,776	89.2450	178,490	200,000	199,794	0	18	0	0	6.350	6.365	MS	3,739	6,632	03/04/2008	03/15/2018
125581-AK-4	CIT Group Holdings Senior Note				2FE	233,423	71.3740	178,435	250,000	237,646	0	1,748	0	0	5.125	6.160	MS	3,239	12,813	06/22/2006	09/30/2014
126650-BD-1	CVS Caremark Corp. Senior Notes				2FE	250,523	100.3460	250,865	250,000	250,317	0	(110)	0	0	5.750	5.697	FA	5,431	14,375	11/15/2006	08/15/2011
14149Y-AH-1	Cardinal Health Inc Notes				2FE	152,397	90.1680	135,252	150,000	152,054	0	(172)	0	0	5.850	5.653	JD	390	8,775	12/07/2006	12/15/2017
149123-BM-2	Caterpillar Inc. Notes				1FE	249,488	97.2190	243,048	250,000	249,588	0	42	0	0	5.700	5.727	FA	5,383	14,250	08/03/2006	08/15/2016
172967-CQ-2	Citigroup Inc. Subordinated Note				1FE	233,468	87.9580	219,895	250,000	237,721	0	1,760	0	0	5.000	6.031	MS	3,681	12,500	06/22/2006	09/15/2014
17313U-AA-7	Citigroup Inc. Federal Agency Notes				1FE	349,132	103.1170	360,910	350,000	349,150	0	18	0	0	2.875	2.962	JD	615	0	12/02/2008	12/09/2011
20825R-AB-7	Conoco Phillips Notes				1FE	248,600	102.0880	255,220	250,000	249,078	0	186	0	0	5.500	5.598	AO	2,903	13,750	06/08/2006	04/15/2013
22160K-AB-1	Costco Companies Senior Notes				1FE	199,884	104.3660	208,732	200,000	199,930	0	20	0	0	5.300	5.312	MS	3,121	10,600	02/14/2007	03/15/2012
24422E-QV-4	John Deere Capital Corporation Notes				1FE	249,118	97.3290	243,323	250,000	249,139	0	22	0	0	5.750	5.797	MS	4,512	0	09/04/2008	09/10/2018
25468P-CE-4	Walt Disney Notes				1FE	276,191	103.7590	285,337	275,000	275,984	0	(101)	0	0	5.625	5.567	MS	4,555	15,469	09/28/2006	09/15/2016
260003-AH-1	Dover Corp. Senior Unsecured Notes				1FE	177,413	103.1270	180,472	175,000	177,286	0	(127)	0	0	5.450	5.269	MS	2,808	4,795	04/10/2008	03/15/2018
293791-AR-0	Enterprise Products Op. Co. Company Guar				2FE	95,816	81.4930	81,493	100,000	96,586	0	452	0	0	5.000	5.664	MS	1,667	5,000	04/05/2007	03/01/2015
36962G-T3-8	GE Capital Cap Corp Notes				1FE	242,955	101.3410	253,353	250,000	246,049	0	1,237	0	0	5.000	5.604	MN	1,597	12,500	05/17/2006	11/15/2011
370334-AS-3	General Mills Inc Notes				2FE	201,944	103.7370	207,474	200,000	201,144	0	(326)	0	0	6.000	5.797	FA	4,533	12,000	05/08/2006	02/15/2012
37247D-AJ-5	Genworth Global Funding Notes				1FE	249,933	42.2310	105,578	250,000	249,953	0	12	0	0	5.650	5.656	JD	628	14,125	06/06/2007	06/15/2012
38143U-BE-0	Goldman Sachs Group Notes				1FE	243,160	98.5390	246,348	250,000	247,214	0	1,799	0	0	4.500	5.307	JD	500	11,250	08/31/2006	06/15/2010
40429C-FN-7	HSBC Bank PLC Notes				1FE	248,230	94.9700	237,425	250,000	248,602	0	158	0	0	5.500	5.597	JJ	6,188	13,750	08/31/2006	01/19/2016
428236-AQ-6	Hewlett-Packard Co. Senior Notes				1FE	151,781	101.5080	152,262	150,000	151,541	0	(239)	0	0	4.500	4.228	MS	2,250	3,338	04/04/2008	03/01/2013
438516-AX-4	Honeywell International Inc. Senior Note				1FE	203,888	102.0280	204,056	200,000	203,660	0	(228)	0	0	5.300	5.048	MS	3,533	5,359	03/24/2008	03/01/2018
48121C-JN-7	JP Morgan & Company Notes				1FE	257,955	99.7640	249,410	250,000	256,525	0	(694)	0	0	5.875	5.444	JD	734	14,688	11/02/2006	06/13/2016
501044-CL-3	Kroger Inc Senior Note				2FE	225,051	105.1200	236,520	225,000	225,037	0	(14)	0	0	7.500	7.498	JJ	1,688	0	11/18/2008	01/15/2014
548661-CK-1	Lowe's Notes				1FE	249,120	96.7150	241,788	250,000	249,279	0	73	0	0	5.400	5.446	AO	2,850	13,500	10/03/2006	10/15/2016
581557-AV-7	McKesson Corp. Notes				2FE	199,670	90.4590	180,918	200,000	199,716	0	27	0	0	5.700	5.722	MS	3,800	11,400	02/28/2007	03/01/2017
59156R-AN-8	Metlife Inc Senior Unsecured				1FE	186,372	93.6690	187,338	200,000	189,551	0	1,292	0	0	5.000	5.988	JD	444	10,000	06/01/2006	06/15/2015
617446-HC-6	Morgan Stanley Notes				1FE	208,012	96.6790	193,358	200,000	204,772	0	(1,303)	0	0	6.600	5.783	AO	3,300	13,200	05/16/2006	04/01/2012
665859-AG-9	Northern Trust Corp Notes				1FE	299,550	101.9340	305,802	300,000	299,803	0	144	0	0	5.300	5.335	FA	5,433	15,900	08/23/2006	08/29/2011

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
713448-BH-0	Pepsico, Inc. Senior Note				1FE	197,971	103.6530	207,306	200,000	198,053	0	82	0	0	5.000	5.131	JD	833	5,083	07/24/2008	06/01/2018
74432Q-BC-8	Prudential Financial Inc. Notes				1FE	204,094	80.2200	160,440	200,000	203,827	0	(267)	0	0	6.000	5.723	JD	1,000	11,933	02/07/2008	12/01/2017
773903-AD-1	Rockwell Automation Notes				1FE	208,014	103.3850	206,770	200,000	207,453	0	(561)	0	0	5.650	5.124	JD	942	11,237	02/06/2008	12/01/2017
806605-AJ-0	Schering-Plough Corp. Senior Note				2FE	49,756	98.9910	49,496	50,000	49,779	0	19	0	0	6.000	6.066	MS	883	2,983	09/12/2007	09/15/2017
84755T-AB-3	Spectra Energy Capital Notes				2FE	249,588	94.1500	235,375	250,000	249,612	0	25	0	0	5.900	5.938	MS	4,630	0	09/04/2008	09/15/2013
88319Q-H2-2	Textron Finance Inc. Medium Term Note				2FE	241,485	86.6760	216,690	250,000	246,911	0	2,171	0	0	4.600	5.573	MN	1,853	11,500	05/18/2006	05/03/2010
88732J-AK-4	Time Warner Cable Inc Senior Note				2FE	99,788	94.5900	94,590	100,000	99,810	0	22	0	0	6.200	6.249	JJ	3,307	0	06/16/2008	07/01/2013
893830-AR-0	Transocean Inc Senior Note				2FE	150,537	92.8800	139,320	150,000	150,430	0	(99)	0	0	5.250	5.173	MS	2,319	5,994	12/05/2007	03/15/2013
907818-CQ-9	Union Pacific Corp Notes				2FE	243,120	100.1840	250,460	250,000	249,629	0	2,981	0	0	3.875	5.121	FA	3,660	9,688	09/27/2006	02/15/2009
91159H-GJ-3	US BANCORP Notes				1FE	202,838	99.6660	199,332	200,000	202,121	0	(717)	0	0	4.500	3.800	JJ	3,800	4,500	06/05/2008	07/29/2010
913017-BM-0	United Technologies Senior Note				1FE	250,366	101.0900	252,725	250,000	250,339	0	(23)	0	0	5.375	5.356	JD	597	13,736	12/04/2007	12/15/2017
91913Y-AJ-9	Valero Energy Corp Senior Notes				2FE	192,072	99.3210	198,642	200,000	199,131	0	3,430	0	0	3.500	5.304	AO	1,750	7,000	11/15/2006	04/01/2009
931422-AD-1	Walgreen Co. Notes				1FE	199,218	102.9860	205,972	200,000	199,284	0	66	0	0	4.875	4.963	FA	4,442	0	07/14/2008	08/01/2013
949746-NJ-6	Wells Fargo & Company Senior Unsecured				1FE	249,558	101.4090	253,523	250,000	249,750	0	86	0	0	5.300	5.341	FA	4,601	13,250	08/23/2006	08/26/2011
98385X-AP-1	XTO Energy Inc. Senior Notes				2FE	242,130	90.5280	226,320	250,000	242,464	0	334	0	0	5.500	5.921	JD	611	9,052	06/03/2008	06/15/2018
136385-AH-4	Canadian Natural Resources Notes		F		2FE	198,639	90.8730	181,746	200,000	198,827	0	118	0	0	6.000	6.097	FA	4,533	12,000	07/17/2007	08/15/2016
292505-AB-0	Encana Corp. Senior Notes		F		1FE	162,659	92.0670	161,117	175,000	166,430	0	1,509	0	0	4.750	5.941	AO	1,755	8,313	05/17/2006	10/15/2013
3999999 - Total Bonds - Industrial, Misc. - Issuer Obligations						11,540,051	XXX	11,022,210	11,600,000	11,569,220	0	11,769	0	0	XXX	XXX	XXX	163,709	507,937	XXX	XXX
361849-VM-1	GMAC Commercial Mortgage Secur GMACC 200			2	1FE	250,469	93.7880	234,470	250,000	250,019	0	(186)	0	0	5.713	5.693	MON	1,190	14,283	05/12/2006	05/01/2012
46625M-LS-6	JP Morgan Chase Commercial Mor JPMCC 200			2	1FE	271,219	92.9550	255,626	275,000	272,624	0	606	0	0	5.376	5.694	MON	1,232	14,784	05/23/2006	07/12/2037
63859C-BX-0	Nationslink Funding Corporatio NLFC 1999			2	1FE	95,930	99.5940	93,904	94,287	94,032	0	(1,787)	0	0	7.100	5.166	MON	558	6,661	12/04/2007	01/01/2009
87246A-AB-4	TIAA Seasoned Comm Mtg Trust TIAA 2007-C		F	2	1FE	251,250	81.4220	203,555	250,000	251,794	0	(489)	0	0	5.806	5.634	MON	847	14,531	08/02/2007	07/10/2013
4399999 - Total Bonds - Industrial, Misc. - Defined Multi-Class Commercial Mortgage-Backed Securities						868,867	XXX	787,556	869,287	868,469	0	(1,856)	0	0	XXX	XXX	XXX	3,827	50,259	XXX	XXX
4599999 - Total - Industrial and Miscellaneous Bonds						12,408,917	XXX	11,809,765	12,469,287	12,437,689	0	9,913	0	0	XXX	XXX	XXX	167,536	558,196	XXX	XXX
5499999 - Total - Issuer Obligations						29,925,074	XXX	30,183,927	29,883,859	29,960,695	0	9,153	0	0	XXX	XXX	XXX	416,925	1,163,135	XXX	XXX
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities						896,712	XXX	914,407	894,340	905,570	0	8,754	0	0	XXX	XXX	XXX	4,284	51,391	XXX	XXX
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities						2,441,571	XXX	2,508,296	2,464,486	2,447,179	0	5,456	0	0	XXX	XXX	XXX	10,779	123,176	XXX	XXX
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities						868,867	XXX	787,556	869,287	868,469	0	(1,856)	0	0	XXX	XXX	XXX	3,827	50,259	XXX	XXX
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
6099999 Totals						34,132,225	XXX	34,394,186	34,111,972	34,181,914	0	21,508	0	0	XXX	XXX	XXX	435,814	1,387,961	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing ALL PREFERRED STOCKS Owned December 31 of Current Year

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

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
7299999 Total - Common Stocks						XXX										XXX	XXX
7399999 Total - Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX

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

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
31331Y-D6-4	Federal Farm Credit Notes		08/19/2008	Pressprich, R.W.		248,975	250,000	4,226
3133XM-Q8-7	Fed Home Loan Bank Notes		01/09/2008	Salomon Brothers		210,888	200,000	2,222
3133XR-X8-8	Fed Home Loan Bank B Notes		08/28/2008	B.A. Securities Inc		300,119	300,000	933
3133XS-4S-4	Fed Home Loan Bank B1 Federal Agency Not		09/10/2008	Goldman Sachs		757,898	750,000	1,057
3134A4-UU-6	Federal Home Loan Mortgage Notes		01/07/2008	Morgan, J.P.		796,441	750,000	18,021
31359M-TG-8	Federal National Mortgage Asso Notes		10/28/2008	Merrill Lynch		356,426	350,000	630
31359M-ZC-0	Federal National Mortgage Asso Notes		01/29/2008	Salomon Brothers		309,962	300,000	3,792
3137EA-BF-5	Federal Home Loan Mortgage Notes		01/29/2008	Barclays De Zoete Wedd		251,821	250,000	361
3137EA-BH-1	Federal Home Loan Mortgage Notes		05/13/2008	Salomon Brothers		197,643	200,000	778
3137EA-BP-3	Federal Home Loan Mortgage Notes		12/31/2008	Deutsche Bank		407,876	350,000	853
3137EA-BS-7	Federal Home Loan Mortgage Notes		09/10/2008	Morgan, J.P.		512,408	500,000	1,146
31398A-KY-7	Federal National Mortgage Asso Notes		02/08/2008	Salomon Brothers		201,556	200,000	604
31398A-MW-9	Federal National Mortgage Asso Federal A		05/05/2008	Goldman Sachs		244,268	250,000	609
31398A-PG-1	Federal National Mortgage Asso Notes		04/01/2008	Salomon Brothers		250,160	250,000	477
912828-HT-0	U.S. Treasury Notes 2.750% 02/28/13		03/24/2008	Salomon Brothers		176,319	175,000	327
912828-JH-4	U.S. Treasury Notes 4.000% 08/15/18		10/10/2008	Goldman Sachs		303,447	300,000	1,989
0399999 - Total - Bonds - U.S. Government						5,526,205	5,375,000	38,027
373383-2E-7	Georgia State General Obligation Unltd		12/12/2008	Loop Capital Markets		164,416	150,000	3,943
419787-EC-6	Hawaii St G.O. - Taxable		12/04/2008	Salomon Brothers		200,000	200,000	0
83710D-VF-2	South Carolina GO G.O. - Taxable		12/04/2008	Morgan Keegan		144,681	150,000	139
1799999 - Total - Bonds - States, Territories and Possessions						509,097	500,000	4,081
167485-5Z-0	Chicago IL G.O. Taxable		06/12/2008	Depfa First Albany		99,999	100,000	0
688443-J3-5	Osseo MN Indep. School Dist. G.O. - Tax		12/04/2008	Morgan Keegan		154,212	150,000	0
2499999 - Total - Bonds - Political Subdivisions						254,211	250,000	0
31394D-TP-5	Federal National Mor FNR2005380J		07/03/2008	Morgan Keegan		192,841	192,308	206
97689P-5C-8	Wisconsin Hsg & Econ Dev Auth Revenue Bo		09/19/2008	Raymond James		488,770	500,000	2,458
977100-AV-8	Wisconsin State Revenue Bond - Taxable		12/09/2008	Depfa First Albany		142,703	150,000	895
3199999 - Total - Bonds - Special Revenue						824,313	842,308	3,558
209111-ET-6	Consolidated Edison Inc. Debentures		04/04/2008	Goldman Sachs		202,030	200,000	163
3899999 - Total - Bonds - Public Utilities						202,030	200,000	163
06406H-BK-4	Bank of New York Senior Note		08/20/2008	Morgan Stanley		149,471	150,000	0
125509-BK-4	Cigna Corp. Senior Unsecured		03/04/2008	Goldman Sachs		199,776	200,000	0
17313U-AA-7	Citigroup Inc. Federal Agency Notes		12/02/2008	Salomon Brothers		349,132	350,000	0
24422E-QV-4	John Deere Capital Corporation Notes		09/04/2008	B.A. Securities Inc		249,118	250,000	0
260003-AH-1	Dover Corp. Senior Unsecured Notes		04/10/2008	B.A. Securities Inc		177,413	175,000	821
428236-AQ-6	Hewlett-Packard Co. Senior Notes		04/04/2008	First Boston		151,781	150,000	675
438516-AX-4	Honeywell International Inc. Senior Note		03/24/2008	B.A. Securities Inc		203,888	200,000	795
501044-CL-3	Kroger Inc Senior Note		11/18/2008	Morgan, J.P.		225,051	225,000	0
713448-BH-0	Pepsico, Inc. Senior Note		07/24/2008	Various		197,971	200,000	424
74432Q-BC-8	Prudential Financial Inc. Notes		02/07/2008	B.A. Securities Inc		204,094	200,000	2,300
773903-AD-1	Rockwell Automation Notes		02/06/2008	B.A. Securities Inc		208,014	200,000	2,134
84755T-AB-3	Spectra Energy Capital Notes		09/04/2008	Merrill Lynch		249,588	250,000	0
88732J-AK-4	Time Warner Cable Inc Senior Note		06/16/2008	Wachovia Bank of N.C.		99,788	100,000	0
91159H-GJ-3	US BANCORP Notes 4.500% 07/29/10		06/05/2008	Lehman Brothers		202,838	200,000	3,275
931422-AD-1	Walgreen Co. Notes 4.875% 08/01/13		07/14/2008	Morgan, J.P.		199,218	200,000	0
98385X-AP-1	XTO Energy Inc. Senior Notes		06/03/2008	Salomon Brothers		242,130	250,000	1,833
4599999 - Total - Bonds - Industrial, Misc.						3,309,269	3,300,000	12,258
6099997 - Total - Bonds - Part 3						10,625,125	10,467,308	58,086
6099998 - Total - Bonds - Part 5						53,259	50,954	1,258
6099999 - Total - Bonds						10,678,385	10,518,262	59,344
6599998 - Total - Preferred Stocks - Part 5						0	XXX	0
6599999 - Total - Preferred Stocks						0	XXX	0
7299998 - Total - Common Stocks - Part 5						0	XXX	0
7299999 - Total - Common Stocks						0	XXX	0
7399999 - Total - Preferred and Common Stocks						0	XXX	0
7499999 Totals						10,678,385	XXX	59,344

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
3133X1-XC-6	Fed Home Loan Bank B Notes		01/29/2008	Morgan, J.P		251,518	250,000	244,004	247,305	0	244	0	244	0	247,549	0	3,968	3,968	1,913	11/14/2008
3133X1-XC-6	Fed Home Loan Bank B Notes		11/14/2008	Maturity		250,000	250,000	244,004	247,305	0	2,695	0	2,695	0	250,000	0	0	0	9,063	11/14/2008
3133XA-T5-6	Fed Home Loan Bank B Notes		02/11/2008	Various		300,138	300,000	295,023	299,366	0	260	0	260	0	299,626	0	511	511	4,622	03/10/2008
3133XA-T5-6	Fed Home Loan Bank B Notes		03/10/2008	Maturity		150,000	150,000	147,512	149,683	0	317	0	317	0	150,000	0	0	0	3,000	03/10/2008
3133XC-FH-1	Fed Home Loan Bank Notes		08/22/2008	Maturity		300,000	300,000	293,149	297,706	0	2,294	0	2,294	0	300,000	0	0	0	11,625	08/22/2008
3133XD-KN-0	Fed Home Loan Bank Notes		04/17/2008	Maturity		250,000	250,000	247,380	249,540	0	460	0	460	0	250,000	0	0	0	5,875	04/17/2008
3134A4-UD-4	Federal Home Loan Mortgage Notes		01/07/2008	Salomon Brothers		249,481	250,000	243,980	247,781	0	60	0	60	0	247,840	0	1,640	1,640	2,845	09/15/2008
3134A4-UD-4	Federal Home Loan Mortgage Notes		09/15/2008	Maturity		250,000	250,000	243,980	247,781	0	2,219	0	2,219	0	250,000	0	0	0	9,063	09/15/2008
31359M-TR-4	Federal National Mortgage Asso		04/01/2008	Various		750,124	750,000	726,938	739,266	0	1,073	0	1,073	0	740,339	0	9,785	9,785	3,586	12/15/2008
31359M-Z9-7	Federal National Mortgage Asso Notes		11/17/2008	Call 100.0000		250,000	250,000	249,875	249,904	0	8	0	8	0	249,912	0	89	89	13,750	11/17/2016
912828-HA-1	U.S. Treasury Notes 4.750% 08/15/17		06/03/2008	Various		425,738	400,000	402,359	402,334	0	(72)	0	(72)	0	402,262	0	23,476	23,476	15,053	08/15/2017
0399999 - Bonds - U.S. Governments						3,426,998	3,400,000	3,338,204	3,377,971	0	9,558	0	9,558	0	3,387,528	0	39,470	39,470	80,394	XXX
051687-DU-2	Aurora IL Mortgage Revenue Bo Revenue B		12/01/2008	Paydown		86,141	86,141	86,141	86,141	0	0	0	0	0	86,141	0	0	0	3,173	12/01/2044
3128LU-E6-9	Federal Home Loan Mo FH1J0157		12/01/2008	Paydown		64,730	64,730	64,993	65,216	0	(486)	0	(486)	0	64,730	0	0	0	1,491	10/01/2036
3128QS-ZU-3	Federal Home Loan Mo FH1G2555		12/01/2008	Paydown		35,648	35,648	36,038	35,960	0	(311)	0	(311)	0	35,648	0	0	0	1,059	11/01/2036
31393D-G2-1	Federal National Mortgage Asso FNR200359		12/01/2008	Paydown		56,995	56,995	54,933	54,525	0	2,470	0	2,470	0	56,995	0	0	0	992	06/25/2027
31393F-R7-3	Federal Home Loan Mo FHR2544JK		12/01/2008	Paydown		34,321	34,321	34,429	34,400	0	(78)	0	(78)	0	34,321	0	0	0	901	12/15/2010
31394H-C3-3	Federal Home Loan Mo FHR2669PE		11/20/2008	Pressprich, R.W		251,875	250,000	245,117	246,494	0	716	0	716	0	247,210	0	4,665	4,665	13,521	05/15/2029
31395B-6H-1	Federal National Mor FNR200630GA		12/01/2008	Paydown		37,217	37,217	37,387	37,392	0	(174)	0	(174)	0	37,217	0	0	0	1,081	09/25/2015
31395J-3T-1	Federal Home Loan Mo FHR2885MC		11/05/2008	Vining Sparks		106,486	107,528	104,466	104,158	0	242	0	242	0	104,399	0	2,086	2,086	5,063	07/15/2030
31395J-3T-1	Federal Home Loan Mo FHR2885MC		11/01/2008	Paydown		16,657	16,657	16,183	16,135	0	522	0	522	0	16,657	0	0	0	411	07/15/2030
31395K-SZ-7	Federal Home Loan Mo FHR2901UA		12/01/2008	Paydown		41,996	41,996	41,632	41,657	0	339	0	339	0	41,996	0	0	0	1,068	01/15/2030
31396H-L2-3	Federal Home Loan Mo FHR3115LA		12/01/2008	Paydown		28,634	28,634	28,214	28,232	0	402	0	402	0	28,634	0	0	0	738	06/15/2031
31396J-SK-2	Federal Home Loan Mo Reference REMIC		12/01/2008	Paydown		33,594	33,594	33,389	33,402	0	192	0	192	0	33,594	0	0	0	930	12/15/2018
31396J-ZF-5	Federal Home Loan Mo FHR3137DA		12/01/2008	Paydown		58,114	58,114	57,537	57,516	0	598	0	598	0	58,114	0	0	0	1,496	02/15/2020
31396N-PF-7	Federal Home Loan Mo FHRRR007AC		12/01/2008	Paydown		39,614	39,614	39,618	39,593	0	21	0	21	0	39,614	0	0	0	1,120	09/15/2010
31406L-3Q-9	Federal National Mor FN813607		12/01/2008	Paydown		70,982	70,982	71,312	71,360	0	(378)	0	(378)	0	70,982	0	0	0	1,427	09/01/2036
31409C-2Y-0	Federal National Mor FN867591		12/01/2008	Paydown		37,869	37,869	37,668	37,668	0	201	0	201	0	37,869	0	0	0	770	03/01/2036
31409V-JG-9	Federal National Mor FN879663		12/01/2008	Paydown		22	22	22	22	0	0	0	0	0	22	0	0	0	1	10/01/2036
60415N-D9-0	Minnesota Housing Finance Auth Taxable -		07/01/2008	Call 100.0000		35,000	35,000	35,671	35,601	0	(16)	0	(16)	0	35,585	0	(585)	(585)	1,650	07/01/2016
67756Q-AZ-0	Ohio State HsgAgy Res Mtg Rev Series K -		09/01/2008	Call 100.0000		100,000	100,000	99,900	99,922	0	2	0	2	0	99,924	0	76	76	3,942	09/01/2016
67756Q-CN-5	Ohio State HsgAgy Res Mtg Rev Revenue Bo		09/01/2008	Call 100.0000		35,000	35,000	34,983	34,983	0	0	0	0	0	34,983	0	17	17	1,231	09/01/2025
92812U-LT-3	Virginia State Hsg Dev Auth Taxable - Re		12/01/2008	Paydown		14,771	14,771	14,514	14,508	0	263	0	263	0	14,771	0	0	0	491	06/25/2034
97689P-4G-0	Wisconsin Hsg & Econ Dev Auth Revenue Bo		09/01/2008	Call 100.0000		60,000	60,000	59,820	59,835	0	12	0	12	0	59,847	0	153	153	3,307	09/01/2015
3199999 - Bonds - Special Revenues						1,245,667	1,244,834	1,233,968	1,234,717	0	4,537	0	4,537	0	1,239,254	0	6,413	6,413	45,862	XXX
744448-BW-0	Public Service Co. Of Colorado First Mor		10/01/2008	Maturity		265,000	265,000	259,226	262,847	0	2,153	0	2,153	0	265,000	0	0	0	11,594	10/01/2008
3899999 - Bonds - Public Utilities						265,000	265,000	259,226	262,847	0	2,153	0	2,153	0	265,000	0	0	0	11,594	XXX
24422E-PV-5	John Deere Capital Corporation Senior No		08/25/2008	Maturity		250,000	250,000	244,605	248,261	0	1,739	0	1,739	0	250,000	0	0	0	11,250	08/25/2008
524908-UB-4	Lehman Subordinated Notes		10/03/2008	UBS Securities		450	225,000	281	219,797	0	329	219,845	(219,516)	0	281	0	169	169	12,938	01/03/2017
637432-DA-0	National Rural Utilities Collateral Trus		05/01/2008	B.A. Securities Inc		253,368	250,000	243,788	245,358	0	546	0	546	0	245,904	0	7,463	7,463	6,532	10/01/2010
63859C-BX-0	Nationslink Funding Corporatio NLFC 1999		12/01/2008	Paydown		5,713	5,713	5,812	5,806	0	(93)	0	(93)	0	5,713	0	0	0	404	01/01/2009
929903-CH-3	Wachovia Bank Subordinated Notes		06/09/2008	First Boston		238,953	250,000	249,155	249,229	0	31	0	31	0	249,260	0	(10,307)	(10,307)	9,258	10/15/2016
4599999 - Bonds - Industrial and Miscellaneous						748,483	980,713	743,641	968,450	0	2,553	219,845	(217,292)	0	751,158	0	(2,675)	(2,675)	40,381	XXX
6099997 - Bonds - Part 4						5,686,148	5,890,547	5,575,038	5,843,985	0	18,801	219,845	(201,044)	0	5,642,941	0	43,207	43,207	178,230	XXX
6099998 - Bonds - Part 5						54,419	50,954	53,259	0	0	(159)	0	(159)	0	53,100	0	1,319	1,319	3,823	XXX
6099999 - Total - Bonds						5,740,567	5,941,501	5,628,298	5,843,985	0	18,641	219,845	(201,203)	0	5,696,041	0	44,526	44,526	182,054	XXX
6599998 - Preferred Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
6599999 - Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7299998 - Common Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
7299999 - Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7399999 - Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7499999 Totals						5,740,567	XXX	5,628,298	5,843,985	0	18,641	219,845	(201,203)	0	5,696,041	0	44,526	44,526	182,054	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
31394D-TP-5	Federal National Mor FNR2005380J		07/03/2008	Morgan Keegan	12/01/2008	Paydown	954	957	954	954	0	(3)	0	(3)	0	0	0	0	13	1
3199999 - Bonds - Special Revenue							954	957	954	954	0	(3)	0	(3)	0	0	0	0	13	1
931142-CJ-0	Walmart Stores Inc. Senior Notes		01/23/2008	Lehman Brothers	12/12/2008	First Boston	50,000	52,303	53,465	52,146	0	(157)	0	(157)	0	0	1,319	1,319	3,810	1,257
4599999 - Bonds - Industrial and Miscellaneous							50,000	52,303	53,465	52,146	0	(157)	0	(157)	0	0	1,319	1,319	3,810	1,257
6099998 - Subtotal Bonds							50,954	53,259	54,419	53,100	0	(159)	0	(159)	0	0	1,319	1,319	3,823	1,258
7499999 Totals								53,259	54,419	53,100	0	(159)	0	(159)	0	0	1,319	1,319	3,823	1,258

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								XXX	XXX

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: $
2. Total amount of intangible assets nonadmitted $

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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
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
0199999 - U.S. Governments - Issuer Obligations						0	0	0	0	0	0	0	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						0	0	0	0	0	0	0	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 - States, Territories and Possessions - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1299999 - 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 - 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 - 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 - 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 - 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 - States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1899999 - Political Subdivisions - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1999999 - Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2099999 - Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2199999 - Political Subdivisions - Other Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2299999 - Political Subdivisions - Defined Multi-Class Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2399999 - 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 - Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2599999 - Special Revenue - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2699999 - Special Revenue - Single Class Mortgage-Backed/Asset-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2799999 - Special Revenue - Defined Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2899999 - Special Revenue - Other Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2999999 - Special Revenue - Defined Multi-Class Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3099999 - 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 - Special Revenue Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3299999 - Public Utilities - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3399999 - Public Utilities - Single Class Mortgage-Backed/Asset-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3499999 - Public Utilities - Defined Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3599999 - Public Utilities - Other Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3699999 - Public Utilities - Defined Multi-Class Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3799999 - Public Utilities - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999 - Total - Public Utilities Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3999999 - Industrial and Miscellaneous - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4099999 - Industrial and Miscellaneous - Single Class Mortgage-Backed/Asset-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4199999 - Industrial and Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4299999 - Industrial and Miscellaneous - Other Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4399999 - Industrial and Miscellaneous - Defined Multi-Class Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4499999 - Industrial and Miscellaneous - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4599999 - Total - Industrial and Miscellaneous Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4699999 - Credit Tenant Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4799999 - Parent, Subsidiaries and Affiliates - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999 - 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
4999999 - 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
5099999 - 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
5199999 - 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
5299999 - Parent, Subsidiaries and Affiliates - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5399999 - Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5499999 - Total - Issuer Obligations						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999 - Total - Single Class Mortgaged-Backed/Asset-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
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
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5999999 - Other Multi-Class Commercial Mortgage Backed/Asset-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6099999 - Total - Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7599999 - Parent, Subsidiaries and Affiliates - Mortgage Loans						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7699999 - Parent, Subsidiaries and Affiliates - Other Short-Term Investments						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7799999 - Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7899999 - Mortgage Loans						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
7999999 - Exempt Money Market Mutual Funds						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
Marshall Money Market Fund Class I Share			12/31/2008	Various		961,620	0	0	0	0	0	961,620	0	0		0.000		1,620	0
8099999 - Class One Money Market Mutual Funds						961,620	0	0	0	0	XXX	961,620	0	0	XXX	XXX	XXX	1,620	0
8199999 - Total - Other						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
8299999 Totals						961,620	0	0	0	0	XXX	961,620	0	0	XXX	XXX	XXX	1,620	0

SCHEDULE DB - PART A - SECTION 1

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

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

SCHEDULE DB - PART A- SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium
NONE						
2599999 - Subtotal - Hedging Transactions						
2799999 - Other Derivative Transactions						
9999999 - Totals						

SCHEDULE DB - PART A - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/Loss on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Indicate Exercise, Expiration, Maturity or Sale	Termi-nation Date	Book Value	*	Consideration Received on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Other Investment/ Miscellaneous Income
2599999 - Subtotal - Hedging Transactions							XXX	XXX		XXX						
2799999 - Subtotal - Other Derivative Transactions							XXX	XXX		XXX						
9999999 - Totals							XXX	XXX		XXX						

NONE

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

NONE

SCHEDULE DB - PART B- SECTION 2

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

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/Purchase	6 Exchange or Counterparty	7 Consideration Received
NONE						
2599999 – Subtotal – Hedging Transactions						
2699999 – Subtotal – Income Generation Transactions						
2799999 – Subtotal – Other Derivative Transactions						
9999999 – Totals						

SCHEDULE DB - PART B - SECTION 3

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

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
													14	15	16	
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Indicate Exercise, Expiration, Maturity or Closing Purchase Transaction	Termi-nation Date	Book Value	*	Consideration Paid on Terminations	Increase/ (Decrease) by Adjustment	Recognized	Used to Adjust Basis	Deferred	Other Investment/ Miscellaneous Income
NONE																
2599999 - Subtotal - Hedging Transactions							XXX	XXX		XXX						
2699999 - Subtotal - Income Generation Transactions							XXX	XXX		XXX						
2799999 - Subtotal - Other Derivative Transactions							XXX	XXX		XXX						
9999999 - Totals							XXX	XXX		XXX						

SCHEDULE DB - PART C - SECTION 1

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

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
NONE														
2599999 - Subtotal - Hedging Transactions								XXX						
2799999 - Subtotal - Other Derivative Transactions								XXX						
9999999 - Totals								XXX						

SCHEDULE DB - PART C- SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)
NONE						
2599999 - Subtotal - Hedging Transactions						
2799999 - Subtotal - Other Derivative Transactions						
9999999 - Totals						

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	Gain/(Loss) on Termination			17
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Indicate Exercise, Expiration, Maturity or Sale	Termi-nation Date	Book Value	*	Consideration Received or (Paid) on Terminations	Increase (Decrease) by Adjustment	14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	Other Investment/ Miscellaneous Income
2599999 - Subtotal - Hedging Transactions							XXX	XXX		XXX						
2799999 - Subtotal - Other Derivative Transactions							XXX	XXX		XXX						
9999999 - Totals							XXX	XXX		XXX						

NONE

SCHEDULE DB - PART D - SECTION 1

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

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	Potential Exposure
2599999 - Subtotal - Hedging Transactions						XXX	XXX					
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals						XXX	XXX					

NONE

SCHEDULE DB - PART D - SECTION 2

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Date of Opening Position	6 Exchange or Counterparty	7 Net Additions to Cash Deposits
NONE						
2599999 - Subtotal - Hedging Transactions				XXX	XXX	
2799999 - Subtotal - Other Derivative Transactions				XXX	XXX	
9999999 - Totals				XXX	XXX	

SCHEDULE DB - PART D - SECTION 3

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

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Termination Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Net Reduction to Cash Deposits	10 Termination Date	Variation Margin Information		
										11 Gain/(Loss) Recognized	12 Gain/(Loss) Used to Adjust Basis of Hedged Item	13 Gain/(Loss) Deferred
NONE												
2599999 - Subtotal - Hedging Transactions						XXX	XXX		XXX			
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX		XXX			
9999999 - Totals						XXX	XXX		XXX			

SCHEDULE DB - PART E - SECTION 1

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

1	2	3	Statement Value			Fair Value			10	11
			4	5	6	7	8	9		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Fair Value of Acceptable Collateral	Contracts Statement Value > 0	Contracts Statement Value < 0	Exposure Net of Collateral	Contracts Fair Value > 0	Contracts Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX									
0899999 Totals										

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citizens Bank	Boston, MA					144,969	XXX
Bank of New York Mellon	New York, NY		0.000	0	0	6,552	XXX
0199998 Deposits in ..... 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	0	0	151,521	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	151,521	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total Cash		XXX	XXX	0	0	151,521	XXX

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

1. January	129,316	4. April	193,210	7. July	219,933	10. October	39,068
2. February	(12,104)	5. May	20,553	8. August	125,095	11. November	76,425
3. March	83,650	6. June	143,342	9. September	20,470	12. December	151,521

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Repurchase Agreement		12/31/2008	0.100	01/02/2009	73,733		0
0199999 - U.S. Governments - Issuer Obligations					73,733		
0399999 - Total - U.S. Government Bonds					73,733		
5499999 - Total - Issuer Obligations					73,733	0	0
6099999 - Total - Bonds					73,733	0	0
8799999 Totals					73,733	0	0

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						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	0	0	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
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

NONE

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

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