ANNUAL STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK

TO THE

Insurance Department

OF THE

STATE OF

New York

FOR THE YEAR ENDED DECEMBER 31, 2007

LIFE AND ACCIDENT AND HEALTH



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2007 OF THE CONDITION AND AFFAIRS OF THE

Jackson National Life Insurance Company of New York

NAIC Group Code 0918 0918 (Prior) NAIC Company Code 60140 Employer's ID Number 13-3873709

Organized under the Laws of	New '	York	, State of Domicile or Port of En	try New York
Country of Domicile		United St	tates of America	
Incorporated/Organized	07/11/1995	-	Commenced Business	08/16/1996
Statutory Home Office	2900 Westchester Ave	nue, Suite 305		Purchase , NY 10577
	(Street and Nu	imber)	(Ci	ty or Town, State and Zip Code)
Main Administrative Office			rporate Way	
	Lansing , MI 48951	(Stree	t and Number)	517-381-5500
(City	or Town, State and Zip Code)		(A	rea Code) (Telephone Number)
Mail Address	2900 Westchester Avenue,			Purchase , NY 10577
	(Street and Number or P.	O. Box)	(Ci	ty or Town, State and Zip Code)
Primary Location of Books and F	Records		ester Avenue, Suite 305	
	Purchase , NY 10577	(Stree	t and Number)	517-381-5500
(City	or Town, State and Zip Code)		(A	rea Code) (Telephone Number)
Internet Website Address		ww	w.jnlny.com	
Statutory Statement Contact	Robert	Arthur Fritts	, <u> </u>	517-381-5500
	statjnlny@jnli.com	(Name)		(Area Code) (Telephone Number) 517-706-5505
	(E-mail Address)		· · · · · · · · · · · · · · · · · · ·	(FAX Number)
		O	FFICERS	
_	Clark Preston N		Treasurer	James Patrick Binder
Secretary	Thomas Joh	n Meyer	Actuary	Richard David Ash
Michael Andrew Welle	Chief Operation Officer		OTHER	Clifford James Late Evention May Burelded
Michael Andrew Wells Julius George Napoles E	xecutive Vice President	James Ronald Sop	opping Chief Financial Officer tha Executive Vice President	Clifford James Jack Executive Vice President Herbert George May III Chief Administrative Office
Lisa Carol Drake Se Paul Chadwick Myers			ritts Senior Vice President Banez Vice President	Stephen Anthony Hrapkiewicz Jr. Senior Vice President John Howard Brown Vice President
Joseph Mark Clark			Clone Vice President	James Bradley Croom Vice President
Phillip Brian Eaves			Garrison Vice President	Julia Anne Goatley Vice President
Clifford Schuyler Hal Mark Daniel Nerud			Kunzelman Vice President n Peck Vice President	Keith Richard Moore Vice President Laura Louene Prieskorn Vice President
James Brian Quinr		Gregory Brando	n Salsbury Vice President	William Robert Schulz # Vice President
Kathleen Marie Smi Eamon Joseph Twom		Heather Rache	lle Strang Vice President	Robert Marquis Tucker Jr. Vice President
		DIDECTOR	O OD TRUCTERO	
John Howa	ard Brown		RS OR TRUSTEES rianne Clone	John Christopher Colpean #
Donald Thom			Anne Goatley	Donald Bernard Henderson Jr.
Andrew Bouty Russell En			rt George May III d Lee Porteous	Thomas John Meyer Gregory Brandon Salsbury
Gary Howa				Glogery Standon Galosary
State of	Michigan Ingham	ss:		
	Ingria.ii			
The officers of this reporting ent	rity being duly sworn, each de	pose and say that they a	are the described officers of said rep	orting entity, and that on the reporting period stated ab or claims thereon, except as herein stated, and that
statement, together with related	exhibits, schedules and expla	inations therein containe	ed, annexed or referred to, is a full a	nd true statement of all the assets and liabilities and o
in accordance with the NAIC A	reporting entity as of the repo nnual Statement Instructions :	rting period stated abov and Accounting Practice	e, and of its income and deductions es and Procedures manual except to	therefrom for the period ended, and have been complete the extent that: (1) state law may differ; or, (2) that
rules or regulations require di	fferences in reporting not re-	lated to accounting pra	actices and procedures, according	to the best of their information, knowledge and b
respectively. Furthermore, the exact copy (except for formattin	scope of this attestation by the differences due to electronic	e described officers als c filing) of the enclosed	o includes the related corresponding statement. The electronic filing may	g electronic filing with the NAIC, when required, that i be requested by various regulators in lieu of or in add
to the enclosed statement.	3 amount and 12 and 15	, and an analogous		// /
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(succes				
Clark Preston Manr President	ning, Jr.		as John Meyer Secretary	Robert Arthur Fritts Controller
			a. Is this an original filing	-
Subscribed and sworn to before			b. If no,	
1st day of	Febru:	ary 2008	1. State the amendm 2. Date filed	
*Marga X	. Whillips	<i>Y</i>	3. Number of pages a	
Rhonda Phillips Notary Public				
November 10, 2011	RHONDA K. PHILLI	PS		

RHONDA K. PHILLIPS

NOTARY PUBLIC - STATE OF MICHIGAN
COUNTY OF INGHAM

My Commission Expires NOV. 10, 2011

Acting in the County of Ingham

	ASS	SETS			
		1	Current Year 2	3	Prior Year 4
			_	Net Admitted Assets	Net Admitted
1.	Bonds (Schedule D)	Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2.	Stocks (Schedule D):	1,203,023,301		,,203,023,301	1,400,401,040
	2.1 Preferred stocks	0	0	0	0
	2.2 Common stocks			404,079	
3.	Mortgage loans on real estate (Schedule B):	,			,
	3.1 First liens	0	0	0	0
	3.2 Other than first liens		0	0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$0				
	encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less				
	\$0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less \$0				
	encumbrances)	0	0	0	0
5.	Cash (\$(3, 123, 968), Schedule E - Part 1), cash equivalents				
	(\$0 , Schedule E - Part 2) and short-term				
	investments (\$80,140,392 , Schedule DA)				
6.	Contract loans (including \$				
7.	Other invested assets (Schedule BA)				0
8.	Receivables for securities				
9.	Aggregate write-ins for invested assets			1,343,163,789	
10.	Subtotals, cash and invested assets (Lines 1 to 9)	1,343,163,789	0	1,343, 163,789	1,433,401,084
11.	Title plants less \$	0	0	0	0
12.	Investment income due and accrued			15,784,126	
13.	Premiums and considerations:	13,704,120		13,704,120	10,003,041
10.	13.1 Uncollected premiums and agents' balances in the course of collection	(246 601)	0	(246, 601)	(217 227
	13.2 Deferred premiums and agents' balances and installments booked but			2 10,001)	
	deferred and not yet due (including \$0				
	earned but unbilled premiums)	16 , 185	0	16 , 185	156,917
	13.3 Accrued retrospective premiums		0	, , , , , , , , , , , , , , , , , , ,	0
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	0	0	0	0
	14.2 Funds held by or deposited with reinsured companies	0	0	0	0
	14.3 Other amounts receivable under reinsurance contracts	4,559	0	4,559	8,868
15.	Amounts receivable relating to uninsured plans	0	0	0	0
16.1	Current federal and foreign income tax recoverable and interest thereon	0	0	0	1, 108,676
16.2	Net deferred tax asset	21,884,732	19,914,232	1,970,500	1,638,700
17.	Guaranty funds receivable or on deposit	0	0	0	0
18.	Electronic data processing equipment and software	0	0	0	0
19.	Furniture and equipment, including health care delivery assets				
	(\$				0
20.	Net adjustment in assets and liabilities due to foreign exchange rates				0
21.	Receivables from parent, subsidiaries and affiliates				140 , 800
22.	Health care (\$0) and other amounts receivable				0
23.	Aggregate write-ins for other than invested assets	1,259,964	1,259,964	0	0
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	1,382,263,525	21, 174, 196	1,361,089,329	1,454,893,359
25.	From Separate Accounts, Segregated Accounts and Protected Cell				
	Accounts			1,678,605,658	
26.	Total (Lines 24 and 25)	3,060,869,183	21, 174, 196	3,039,694,987	2,680,896,479
	DETAILS OF WRITE-INS				
0901.					
0902.					
0903.	Common of compining write in fact in a 0 from profile was a		0	0	
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above) Amounts due from agents	-	260 227	0	0
2301.	Amounts due from agents Disallowed interest maintenance reserve		260,337	_	0
2302.2303.		999,627			
2303. 2398.	Summary of remaining write-ins for Line 23 from overflow page		0		0
2030.	ounimary of remaining write-ins for Line 25 from overflow page	1.259.964	1,259,964	U	0

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts \$1,268,532,909 (Exh. 5, Line 9999999) less \$0	1 000 500 000	1 004 000 400
2.	included in Line 6.3 (including \$	1,268,532,909	1,324,386,192
	Modco Reserve)	0	0
	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$	15,707,187	15,007,879
4.	Contract claims: 4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	17 000 504	16 010 070
	4.1 Life (Exhibit 8, Part 1, Life 4.4, Col. 1 less sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends \$0 and coupons \$0 due and unpaid (Exhibit 4,		
	Line 10)	0	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts: 6.1 Dividends apportioned for payment (including \$	0	0
	6.2 Dividends not yet apportioned (including \$ Modco)	0	0
	6.3 Coupons and similar benefits (including \$ 0 Modco)		
	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less \$		
	Part 1, Col. 1, sum of lines 4 and 14)	8 104	7 230
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including \$0 accident and health experience rating refunds	0	0
	9.3 Other amounts payable on reinsurance including \$0 assumed and \$0	0	0
	ceded	0	0
	9.4 Interest maintenance reserve (IMR, Line 6)	0	0
10.	Commissions to agents due or accrued-life and annuity contracts \$	4 000 000	4 004 747
11.	\$0 and deposit-type contract funds \$0 Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)		
13.	Transfers to Separate Accounts due or accrued (net) (including \$(70,992,907) accrued for expense		
	allowances recognized in reserves, net of reinsured allowances)		
14. 15.1	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	27,274	199,328
	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by company as agent or trustee		
18. 19.	Amounts held for agents' account, including \$0 agents' credit balances Remittances and items not allocated		
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
	Liability for benefits for employees and agents if not included above		
	Borrowed money \$0 and interest thereon \$0		
23.	Dividends to stockholders declared and unpaid	0	0
24.	24.1 Asset valuation reserve (AVR, Line 16, Col. 7)	10 043 779	12 186 524
	24.2 Reinsurance in unauthorized companies		0
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		0
	24.4 Payable to parent, subsidiaries and affiliates 24.5 Drafts outstanding		0
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities		
O.E.	24.9 Capital notes \$0 and interest thereon \$0 Aggregate write-ins for liabilities	0 480,802	0 422,805
25. 26.	Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	1,229,003,226	
27.	From Separate Accounts Statement		
28.	Total Liabilities (Lines 26 and 27)	2,907,608,884	2,546,278,974
29.	Common capital stock		
30. 31.	Preferred capital stock		
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	143,464,076	143,464,076
34.	Aggregate write-ins for special surplus funds		
35. 36.	Unassigned funds (surplus)	(13,377,973)	[(10,846,5/1)
00.	36.10 shares common (value included in Line 29 \$0)	0	0
	36.20 shares preferred (value included in Line 30 \$0)	0	0
	Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement)	130,086,103	
	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	132,086,103 3,039,694,987	
00.	DETAILS OF WRITE-INS	3,009,094,907	2,000,090,479
2501.	Interest payable on contract claims	480,802	422,805
2502.			
2503. 2598.	Summary of remaining write-ins for Line 25 from overflow page	n	n
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	480,802	
3101.			
3102. 3103.			
3103. 3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	
3401.			
3402. 3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less		
2.	Col. 11)		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)		
4.	Amortization of interest maintenance reserve (IMR, Line 5)	(363, 176)	(141,306)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	134,981	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	86,604	
7.	Reserve adjustments on reinsurance ceded	0	0
8.	Miscellaneous Income: 8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
	Accounts	30,741,709	19,863,900
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income		0
9.	Total (Lines 1 to 8.3)	669,841,134	556,833,869
10.	Death benefits		
11. 12.	Matured endowments (excluding guaranteed annual pure endowments)		
13.	Disability benefits and benefits under accident and health contracts		
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts		
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	1,224,471	1,234,011
18. 19.	Payments on supplementary contracts with life contingencies Increase in aggregate reserves for life and accident and health contracts	(55,853,282)	(20,581,895)
20.	Totals (Lines 10 to 19)	230, 268, 510	213 798 950
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part		
	2, Line 31, Col. 1)		
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	0	0
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	8,775,451	6,324,011
24. 25.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	547,808	/62,046
26.	Net transfers to or (from) Separate Accounts net of reinsurance.		
27.	Aggregate write-ins for deductions	0	0
28.	Totals (Lines 20 to 27)	668,459,038	548,359,076
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,382,096	8,474,793
30.	Dividends to policyholders	0	0
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)		
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	3,746,027	5, 197, 641
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(2 363 931)	3 277 152
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of	(2,000,001)	
	\$(127,965) (excluding taxes of \$256,018 transferred to the IMR)	(1,775,527)	97,346
35.	Net income (Line 33 plus Line 34)	(4, 139, 458)	3,374,498
	CAPITAL AND SURPLUS ACCOUNT	104 017 505	100 110 100
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	134,617,505	132,449,198
37. 38.	Net income (Line 35)	46,464	71,089
39.	Change in net unrealized capital gains (losses) less capital gains tax or \$\$\text{\$\tex		
40.	Change in net deferred income tax		
41.	Change in nonadmitted assets and related items		
42.	Change in liability for reinsurance in unauthorized companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease (Exh. 5A, Line 9999999, Col. 4)		
44.	Change in asset valuation reserve		
45. 46.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
47.	Other changes in surplus in Separate Accounts Statement	(1.195.093)	1.060.112
48.	Change in surplus notes		
49.			0
50.	Capital changes:		
	50.1 Paid in		0
	50.2 Transferred from surplus (Stock Dividend)		0
51	50.3 Transferred to surplus	U	
51.	51.1 Paid in	0	0
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital	0	0
	51.4 Change in surplus as a result of reinsurance		0
52.	Dividends to stockholders		0
53.	Aggregate write-ins for gains and losses in surplus	(2,531,403)	2,168,308
54. 55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	132,086,103	134,617,505
55.	DETAILS OF WRITE-INS	102,000,100	157,017,000
08.301.	SETALES OF WHITE HIS		
	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
1	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	0	0
	Summary of remaining write-ins for Line 27 from overflow page	0	0
	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	0	0
5301.	Totalo (Ellido E701 tilla E700 pido E700)(Ellio E7 do010)	0	0
5303.			
	Summary of remaining write-ins for Line 53 from overflow page		0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	0	0

	CASH FLOW	1	2
		Current Year	Prior Year
	Cash from Operations	Odirent real	THOI TEAL
1.	Premiums collected net of reinsurance	555,953,878	449,930,868
2.	Net investment income		90,624,397
3.	Miscellaneous income		20,034,183
4.	Total (Lines 1 through 3)		560,589,448
5.	Benefit and loss related payments		228,721,226
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		312,844,425
7.	Commissions, expenses paid and aggregate write-ins for deductions	, ,	36,779,365
8.	Dividends paid to policyholders		0
9.	Federal and foreign income taxes paid (recovered) net of \$		4,008,148
10.	Total (Lines 5 through 9)		582,353,164
11.	Net cash from operations (Line 4 minus Line 10)		(21,763,716)
		(33,331,231)	(21,100,110)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	298,989,049	255, 157, 451
	12.2 Stocks		0
	12.3 Mortgage loans		0
	12.4 Real estate		0
	12.5 Other invested assets		0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		750,649
	12.8 Total investment proceeds (Lines 12.1 to 12.7)		255,908,100
13.	Cost of investments acquired (long-term only):	200,000,010	200,000,100
10.	13.1 Bonds	135 718 184	238,593,077
	13.2 Stocks		
	13.3 Mortgage loans		0
	13.4 Real estate		0
	13.5 Other invested assets	0	0
			0
	13.6 Miscellaneous applications 13.7 Total investments acquired (Lines 13.1 to 13.6)		238,604,234
1.4	. ,		
14.	Net increase (decrease) in contract loans and premium notes	, i	7,009
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	162,455,544	17,296,857
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
10.	16.1 Surplus notes, capital notes		0
	16.2 Capital and paid in surplus, less treasury stock		0
	16.3 Borrowed funds		0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
			(1,109,891)
	16.5 Dividends to stockholders		0
47	16.6 Other cash provided (applied)		586,219
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,973,462)	(523,672)
	DECONOULATION OF CACIL CACIL FOUNDALENTS AND CHOPT TERM INVESTMENTS		
10	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	77,477,828	(4 000 504)
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	11,411,020	(4,990,531)
19.	Cash, cash equivalents and short-term investments:	(404,400)	4 FOO 400
	19.1 Beginning of year		, ,
	19.2 End of year (Line 18 plus Line 19.1)	77,016,425	(461,403)
lote: S	upplemental disclosures of cash flow information for non-cash transactions:		
√ote: S			
Note: S	upplemental disclosures of cash flow information for non-cash transactions:		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

1 2					Ordinary		6	Gr	oup		Accident and Health	12	
		'	2	3	4	5	1	7	8 8	9	10	11	Aggregate of All
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Other Lines of Business
1.	Premiums and annuity considerations for life and accident and health						,	` '		•	,		
	contracts	555,926,838	0	1,075,511	554,517,352	0	0	0	333,975	0	0	0	
	Considerations for supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	
3.	Net investment income	83,314,178	0	234,303	37,569,292	0	0	0	45,510,583	0	0	Ω	
4.	Amortization of Interest Maintenance Reserve (IMR)	(363, 177)	0	(1,021	(163,770)	0	0	0	(198,386)	0	0	0	ļ
5.	Separate Accounts net gain from operations excluding unrealized gains or	134,981	0	0	134,981	0	0	0	0	0	0	0	
6.	losses Commissions and expense allowances on reinsurance ceded	86,604		86,604	134,961	ν	0	 n	J	ν	۷	 م	
7.	Reserve adjustments on reinsurance ceded	0,004	ν	00,004	0	U	ν	ν		 ۱	لا	ν Λ	
	Miscellaneous Income:		u		u			u					
0.	8.1 Fees associated with income from investment management,												
	administration and contract guarantees from Separate Accounts	30,741,709	0	50,728	30,690,981	0	0	0	0	0	0	0	
	8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0	0	0	(
9.	Totals (Lines 1 to 8.3)	669,841,133	0	1,446,125	622,748,836	0	0	0	45,646,172	0	0	0	(
10.	Death benefits	322,837	0	322,837	0	0	0	0	0	0	0	0	
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0	0	0	
12.	Annuity benefits	41,237,126	0	0	20,554,722	0	0	0	20,682,404	0	0	0	
13.	Disability benefits and benefits under accident and health contracts	190	0	190	0	0	0	0	0	0	0	0	
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	
15.	Surrender benefits and withdrawals for life contracts	243,337,168	0		168,483,619	0	0	0	74,837,494	0	0	0	!
16.	Group conversions	0	0	0	0	0	0	0	0	0	0	0	
17.	Interest and adjustments on contract or deposit-type contract funds	1,224,471	0		912,265	0	0	0	310,445	0	0	0	!
18.	Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	
19.	Increase in aggregate reserves for life and accident and health contracts	(55,853,282)	0	799,693	3,819,987	0	0	0	(60,472,962)	0	0	0	(
20.	Totals (Lines 10 to 19)	230,268,510	0	1, 140,536	193,770,593	0	0	0	35,357,381	0	0	0	!
21.	Commissions on premiums, annuity considerations and deposit-type	07 540 440	^	05 407	07 440 500	0		0	44.000	•		0	
-00	contract funds (direct business only)	37,546,412	 Ω	85,497	37,446,523			u	14,392		D		
22.	Commissions and expense allowances on reinsurance assumed	8,775,451	ر ۱	0	7,363,264		J	 N	1,308,843		ال	۷	
23.	General insurance expenses	547,808	 0	1,643		 Ω		0 0	1,306,643	ν	0		
24. 25.	Insurance taxes, licenses and fees, excluding federal income taxes	144,571	ر ۱	144,571	345,617	۷	0	o	340	ν	ر	 م	
25. 26.	Net transfers to or (from) Separate Accounts net of reinsurance	391, 176, 286	0	· ·	391,088,613	 0	ν	0 0		 Ω	0	ν Λ	
26. 27.	Aggregate write-ins for deductions	. 91,170,200	ر ۱	070, 10	دا ۱,000,۱۶ور	ر ۱	0	0	ا ر	۷	n	ر ۱	
28.	Totals (Lines 20 to 27)	668.459.038	0	1.563.264	630.214.610	0	0	0	36.681.164	0	0	0	
29.	Net gain from operations before dividends to policyholders and federal	000,400,000	0	1,300,204	000,214,010	0	0	0	30,001,104	0	U	0	<u>'</u>
29.	income taxes (Line 9 minus Line 28)	1,382,095	0	(117, 139	(7,465,774)	0	0	0	8,965,008	0	0	0	
30.	Dividends to policyholders	0	0	0	0	0	0	0	0	0	0	0	
	Net gain from operations after dividends to policyholders and before federal		-			-							
	income taxes (Line 29 minus Line 30)	1,382,095	0	(117, 139	(7,465,774)	0	0	0	8,965,008	0	0	0	
32.	Federal income taxes incurred (excluding tax on capital gains)	3,746,027	0	(80,369	1,999,683	0	0	0	1,826,713	0	0	0	(
33.	Net gain from operations after dividends to policyholders and federal income	(0.000.000)	•	(00 ===	(0.405.453)	_			7 400 005	0			1 .
	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(2,363,932)	0	(36,770	(9,465,457)	0	0	0	7, 138, 295	0	0	0	
	DETAILS OF WRITE-INS												1
08.301.													-
08.302.													-
08.303.													
08.398.		<u>0</u>	0	ļ	0	0	0	0	<u>0</u> -	0	0	0	
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	U	0	0	0	0	0	0	U	0	0	0	'
2701.				+	+				 				+
2702.				+	+			 	 		 		+
2703.	0 /			+	+		-	-	+				+
2798. 2799.	Summary of remaining write-ins for Line 27 from overflow page	ō ŀ	0		0	0	0	0	<u>0</u>	0	0	0	}!
2700	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0 , Line 16		0	0	0 . Line 24	0	0	0	0	1

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

ANALISIS OI	1110112/102				/ \			
	1	2		Ordinary		6	Gro	up
			3	4	5	0 111 1 15 - 10	7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
(**************************************								
1. Reserve December 31, prior year	1,324,386,192	0	3,326,779	582,628,582	0	0	0	738,430,831
Tabular net premiums or considerations	550,359,930	0	865 , 157	549,160,798	0	0	0	333,975
Present value of disability claims incurred	0	0	0	0	XXX	0	0	0
		•	100.050	15.335.370	0		0	00 550 005
4. Tabular interest		0	163,852	, , , , , , ,	0	0	0	20,553,925
Tabular less actual reserve released	3,757,146	0	3,084	(5,511,103)	0	0	0	9,265,165
Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0
7. Other increases (net)	30,053,473	0	197,727	24,961,875	0	0	0	4,893,871
		•	•	, ,		-	•	, ,
8. Totals (Lines 1 to 7)	1,944,609,888	0	4,556,599	1,166,575,522	0	0	0	773,477,767
9. Tabular cost	162,745	0	162,745	0	XXX	0	0	0
10. Reserves released by death	115,334	0	115,334	XXX	XXX	0	0	XXX
11. Reserves released by other terminations (net)	243,385,298	0	64 , 185	168,483,619	0		0	74,837,494
, , , , , , , , , , , , , , , , , , ,		0					0	
12. Annuity, supplementary contract and disability payments involving life contingencies	41,237,316	0	190	20,554,722	0	0	0	20,682,404
13. Net transfers to or (from) Separate Accounts	391, 176, 286	0	87,673	391,088,613	0	0	0	0
14. Total Deductions (Lines 9 to 13)	676,076,979	0	430, 127	580,126,954	0	0	0	95,519,898
				, , , , , ,				
15. Reserve December 31, current year	1,268,532,909	0	4,126,472	586,448,568	0	0	0	677,957,869

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	
1.	U.S. Government bonds	(a)153,868	
1.1	Bonds exempt from U.S. tax	(a)0	
1.2	Other bonds (unaffiliated)	(a)84,789,996	, ,
1.3	Bonds of affiliates	()	0
2.1	Preferred stocks (unaffiliated)	(b)0	0
2.11	Preferred stocks of affiliates		
2.2	Common stocks (unaffiliated)	14,441	18,065
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c)0	0
4.	Real estate	(d)0	
5	Contract loans	4 , 146	6,029
6	Cash, cash equivalents and short-term investments	(e)1,362,681	1,626,716
7	Derivative instruments	(f)0	0
8.	Other invested assets	0	0
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	86,774,542	83,903,126
11.	Investment expenses		(g)506,781
12.	Investment taxes, licenses and fees, excluding federal income taxes		
13.	Interest expense		(h)0
14.	Depreciation on real estate and other invested assets		(i)0
15.	Agregate write-ins for deductions from investment income		()
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		83,314,178
	DETAILS OF WRITE-INS		, ,
0901.	Miscellaneous investment income	428,599	428,599
0902.	Securities lending income	20,811	20,811
0903.	-		
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	449,410	449,410
1501.	Interest expense on reverse repurchase agreements		82, 167
1502.			, , , , , , , , , , , , , , , , , , ,
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		82,167

(a) Includes \$	941,977	accrual of discount less \$2,965,151 am	ortization of premium and less \$340,073	paid for accrued interest on purchases.
(b) Includes \$	0	accrual of discount less \$0 am	ortization of premium and less \$0	paid for accrued dividends on purchases.
(c) Includes \$	0	accrual of discount less \$0 am	ortization of premium and less \$0	paid for accrued interest on purchases.
(d) Includes \$	0	for company's occupancy of its own buildings; at	nd excludes \$0 interest or	encumbrances.
(e) Includes \$	0	accrual of discount less \$0 am	ortization of premium and less \$0	paid for accrued interest on purchases.
(f) Includes \$	0	accrual of discount less \$0 ar	mortization of premium.	
	0 d and Separate Acc		o investment taxes, licenses and fees, excluding fe	deral income taxes, attributable to
(h) Includes \$	0	interest on surplus notes and \$	interest on capital notes.	
(i) Includes \$	0	depreciation on real estate and \$	depreciation on other invested assets.	

EXHIBIT OF CAPITAL GAINS (LOSSES)

				· · · · · · · · · · · · · · · · · · ·		
		1	2	3	4	5
				Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	0	0	0	0	0
1.1	Bonds exempt from U.S. tax	0	0	0	0	0
1.2	Other bonds (unaffiliated)	(649, 162)	(1,883,057)	(2,532,219)	0	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	46,464	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments		0	0	0	0
7.	Derivative instruments	0	0	0	0	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	(649, 162)	(1,883,057)	(2,532,219)	46,464	0
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
	overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					
	above)	0	0	0	0	0

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

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

	1	2	Ordir		5	Group		D IIILALII	Accident and Health		11
	ı	2	3	4	1	6	7	8	9	10	Aggregate of All
			O	Individual	Credit Life (Group		,	O	Credit (Group and	10	Other Lines of
	Total	Industrial Life	Life Insurance	Annuities	and Individual)	Life Insurance	Annuities	Group	Individual)	Other	Business
FIRST YEAR (other than single)					,						
1. Uncollected	(206,207)	0	0	(206,207)	0	0	0		0	0	0
Deferred and accrued	0	0	0	0	0	0	0	O	0	0	0
Deferred , accrued and uncollected:											
3.1 Direct	0	0	0	0	0	0	0	0	0	0	0
3.2 Reinsurance assumed	0	0	0	0	0	0	0	Ω		0	0
3.3 Reinsurance ceded	206,207	0		206,207	0	0	0	0	ا لا	0	0
3.4 Net (Line 1 + Line 2)	(206,207)	Ω	Q	(206,207)	0	L0	0	0	ا Q۔۔۔۔۔۔	0	0
4. Advance	0	0		0	0	0	0	 N	ا ا	۷	0
5. Line 3.4 - Line 4	(206,207)	U	U	(206,207)	μ	L	D		ן ע		U
Collected during year: 6.1 Direct	555,703,771	٥	71,562	555,298,234		0	333,975	0		0	0
6.2 Reinsurance assumed	0	۷	1,302		J	u			ا لا الم	 ۱	ν
6.3 Reinsurance ceded	763,385	 N	6, 118		ν 0	U	n			ν	ν
6.4 Net	554,940,386	 N	65,444	554,540,967	n	n	333,975		n l	ر	٥
7. Line 5 + Line 6.4	554,734,179	0	65,444	554,334,760	0	0	333,975			0	0
Prior year (uncollected + deferred and accrued - advance)	(171,732)	0	10.860	(182,592)	0	0	0	0	0		0
9. First year premiums and considerations:				(102,002)							
9.1 Direct	555,689,440	0	57,411	555,298,054	0	0	333,975	0	0	0	0
9.2 Reinsurance assumed	0	0	0	0	0	0	0		0	0	0
9.3 Reinsurance ceded	783,529	0	2,827	780,702	0	0	0	0	0	0	0
9.4 Net (Line 7 - Line 8)	554,905,911	0	54,584	554,517,352	0	0	333,975	0	ι	0	0
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	0	0	0 L	0	0	0	0	0	0 0	0	0
10.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0 0 -	0	0
10.3 Reinsurance ceded	0	0	0	0	0	0	0		ا الم	0	0
10.4 Net	0	0	9	0	0	0	0	0	'	0	0
RENEWAL	(20, 170)	0	(20, 470)	0		0	0			0	0
11. Uncollected	(29, 179) 167, 388		(29, 179) 167, 388		J	L		بر	ا لا		J
13. Deferred and accrued	107,300		107,300	υ	ν	U			'u	U	υ
13.1 Direct	179,762	0	179,762	0	0	0	0	0	0	٥	0
13.2 Reinsurance assumed		 0	173,702	 0	0	0	0		0	0	0
13.3 Reinsurance ceded	41,553	0	41,553	0	0	0	0		0	0	0
13.4 Net (Line 11 + Line 12)	138,209	0	138,209	0	0	0	0	0	0	0	0
14. Advance	8,104	0	8, 104	0	0	0	0	0	0	0	0
15. Line 13.4 - Line 14	130 , 105	0	130 , 105	0	0	0	0	0	0	0	0
16. Collected during year:											
16.1 Direct	1,594,246	0	1,594,246	0	0	0	0	0	0	0	0
16.2 Reinsurance assumed	0	0	0	0	ļ0	0	0	0	0	0	0
16.3 Reinsurance ceded	581,384	0	581,384	0	0	<u>0</u>		0		0	O
16.4 Net	1,012,862	0	1,012,862	0	ļ0	<u>0</u>		0		0	0
17. Line 15 + Line 16.4	1,142,967	0	1,142,967	0	0	J	0	<u>0</u> ۱		0	} <u>0</u>
18. Prior year (uncollected + deferred and accrued - advance) 19. Renewal premiums and considerations:	122,040	0	122,040	0						0	0
19.1 Direct	1,601,127	0	1,601,127	0	^	0	0	0		Λ	0
19.2 Reinsurance assumed			1,001,12 <i>1</i>	 n	n	ν	ν		ا ۸ ۱	u	n
19.3 Reinsurance ceded	580,200	 n	580,200	 ۱	n	n	ر		·	ر ۱	n
19.4 Net (Line 17 - Line 18)	1,020,927	0	1,020,927	n	0	0	0			ر ۱	n
TOTAL	1,020,021		1,020,021	•	ľ	<u> </u>			1	•	
20. Total premiums and annuity considerations:											
20.1 Direct	557,290,567	0	1,658,538	555,298,054	0	0	333,975	0	0 L	0	0
20.2 Reinsurance assumed	0	0		0	0	0			0	0	0
20.3 Reinsurance ceded	1,363,729	0	583,027		0	0	0	0	0	0	٥
20.4 Net (Lines 9.4 + 10.4 + 19.4)	555,926,838	0	1,075,511	554,517,352	0	0	333,975	0	0	0	0

EXHIBIT - 1 PART 2 - DIVIDENDS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

	7110 2711	LINGL ALI	2	Ordi		5	Gro			Accident and Health		11
		'	_	3	4		6	7	8	9	10	1
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
DIVID	ENDS AND COUPONS APPLIED											
(inclu	ided in Part 1)											
21. To pa	y renewal premiums	0	0	0	0	0	0	0	0	0	0	0
22. All oth	ner	0	0	0	0	0	0	0	0	0	0	0
REIN	SURANCE COMMISSIONS AND											
EXPE	NSE ALLOWANCES INCURRED											
23. First y	vear (other than single):											
	Reinsurance ceded	1,935	0	1,935	0	0	0	0	0	0	0	0
23.2 F	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
23.3 1	Net ceded less assumed	1,935	0	1,935	0	0	0	0	0	0	0	0
24. Single		, i		,								
	Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
24.2 F	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
	Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0
25. Renev												
	Reinsurance ceded	84,669	0	84,669	0	0	0	0	0	0	0	0
_	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
25.3 1	Net ceded less assumed	84,669	0	84,669	0	0	0	0	0	0	0	0
26. Totals			-		-	-	-					-
	Reinsurance ceded (Page 6, Line 6)	86,604	0	86,604	0	0	0	0	0	0	0	0
	Reinsurance assumed (Page 6, Line 22)	0	0	0	0	0	0	0	0	0	0	0
	Net ceded less assumed	86,604	0	86,604	0	0	0	0	0	0	0	0
	MISSIONS INCURRED											
	et business only)											
•	vear (other than single)	37,498,551	0	37,636	37,446,523	0	0	14,392	0	0	0	0
28. Single		0	0	0.,000	0.,,10,020	0	0	11,002	0	0	0	0
29. Rener		47,861	0	47,861	0	n	0	0	n	n	n	0
	sit-type contract funds	n	0	۱ ۵۵۰, ۳-	n	n	0	n	n	n	n	0
	s (to agree with Page 6, Line 21)	37,546,412	0	85,497	37,446,523	0	0	14,392	0	0	0	0

ANNUAL STATEMENT FOR THE YEAR 2007 OF THE JACKSON NATIONAL LIFE INSURANCE CO. OF NEW YORK **EXHIBIT 2 - GENERAL EXPENSES**

		D 2 G.	INERAL EX	rance		5	6
		1	Accident a		4	•	
			2	3	All Other Lines of		
		Life	Cost Containment	All Other	Business	Investment	Total
1.	Rent	148,374	0	0	0	0	148,374
2.	Salaries and wages	4,270,244	0	Ω	0	0	4,270,244
3.11	Contributions for benefit plans for employees	624,306	0	0	0	0	624,306
3.12	Contributions for benefit plans for agents	0	0	0	0	0	0
3.21	Payments to employees under non-funded benefit plans	0	0	0	0	0	0
3.22	Payments to agents under non-funded benefit plans	0	0	0	0	0	0
3.31	Other employee welfare	103,055	0	0	0	0	103,055
	Other agent welfare	0	0	0	0	0	0
4.1	Legal fees and expenses	163,772	0	0	0	0	163,772
4.2	Medical examination fees	4, 112	0	0	0	0	4, 112
4.3	Inspection report fees	0	0	0	0	0	0
4.4	Fees of public accountants and consulting actuaries	184,940	0	0	0	0	184,940
4.5	Expense of investigation and settlement of policy claims	17 . 109	0	0	0	0	17, 109
5.1	Traveling expenses	565,922	0	0	0	0	565,922
	Advertising	233,807	0	0	0	0	233,807
5.3	Postage, express, telegraph and telephone		0	0	0	0	384,468
5.4	Printing and stationery	329 129	0		0	0	329, 129
5.5	Cost or depreciation of furniture and equipment		0	0	0	0	30,056
5.6	Rental of equipment	251 666	0	0	0	0	251,666
5.7	Cost or depreciation of EDP equipment and software	410,221	0	0	0	0	410.221
6.1	Books and periodicals	8,610	0	0	0	0	8,610
6.2	Bureau and association fees	10.822	0	0	n	0	10.822
6.3	Insurance, except on real estate	14,683	0	0	0	0	14.683
6.4	Miscellaneous losses	0	0	0	n	0	0
6.5		26,867	0	0	0	Λ	26.867
6.6	Sundry general expenses	38,393	۵	0	٥	0	38.393
6.7	Group service and administration fees	0	0	0	0	Ω	0
6.8	Reimbursements by uninsured plans	0	0	ν	ν	ν	υ
7.1	Agency expense allowance	0	0	0	0	0	0
	Agents' balances charged off (less \$0	υ	ע	ν	υ	ν	u
1.2	recovered)	11 204	0	0	0	0	11.204
7.0	Agency conferences other than local meetings	424 647	ν	ν	ν	ν	424.647
			0	u	u	0	,
9.1	Real estate expenses	0	U0	0	U	506.781	0
	Investment expenses not included elsewhere		0	0	u	, ,	, , , , , , , , , , , , , , , , , , , ,
9.3	Aggregate write-ins for expenses	519,044		0	U	0	519,044
10.	General expenses incurred		0 0	0	0	506,781	(a)9,282,232
11.	General expenses unpaid December 31, prior year	408,731		0		42,943	511,674
12.	General expenses unpaid December 31, current year	559,776	0	Δ	Δ	39,800	599,576
13.	Amounts receivable relating to uninsured plans, prior year		0	D	0	0	0
14.	Amounts receivable relating to uninsured plans, current year	0	0	0	0	0	0
15.	General expenses paid during year (Lines 10+11-12-13+14)	8,684,406	0	0	0	509,924	9, 194, 330
	DETAILS OF WRITE-INS						
	System Processing Fees	356,502	0	0	0	0	356,502
	Rating Agency & Other Professional Fees	95,242	0	0	0	0	95,242
	Directors Expenses	67,300	0	0	0	0	67,300
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	519,044	0	0	0	0	519,044

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

			Insurance		4	5
		1	2	3		
				All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes	0	0	0	0	0
2.	State insurance department licenses and fees	368,581	Ω	0	0	368,581
3.	State taxes on premiums	0	٥	0	0	0
4.	Other state taxes, including \$9,994					
	for employee benefits	45,000	0	0	0	45,000
5.	U.S. Social Security taxes	122,929	Ω	0	0	122,929
6.	All other taxes	11,298	0	0	0	11,298
7.	Taxes, licenses and fees incurred	547,808	0	0	0	547,808
8.	Taxes, licenses and fees unpaid December 31, prior year	199,328	0	0	0	199,328
9.	Taxes, licenses and fees unpaid December 31, current					
	year	27,274	0	0	0	27,274
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	719,862	0	0	0	719,862

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.			
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contract not into deem Lim 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
801.			
802.			
803.			
898.	Summary of remaining write-ins for Line 8 from overflow page		
899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

			· · · · ·		
' I	2	3	4	5 Credit	6
				(Group and	
Valuation Standard	Total	Industrial	Ordinary	Individual)	Group
LIFE INSURANCE:	rotar	maasman	Ordinary	individual)	Group
0100001. 80 CSO 4.0% CRVM ANB IDB (2006-2007) NB	212 055	0	212.855	0	0
			,		
0100002. 80 CSO 4.5% CRVM ANB IDB (1998-2005)	5, 135, 193		5, 135, 193	0	0
0100003. Substandard			21,028	0	0
0199997. Totals (Gross)	5,369,076	0	5,369,076	0	0
0199998. Reinsurance ceded	1,403,833	0	1,403,833	0	0
0199999. Life Insurance: Totals (Net)	3.965.243	0	3.965.243	0	0
ANNUITIES (excluding supplementary contracts with life	1,111,		,,,,,		•
contingencies):					
0200001. CARVM 4.50% (2005–2007) NB	143 782 653	XXX	139 488 719	XXX	4 293 934
0200002. CARVM 4.75% (2003–2004, 2007) NB		XXX		XXX	
0200003. CARVM 5.00% (1999, 2003)	57 342 782	XXX		XXX	
0200004. CARVM 5.25% (1998–1999,2001–2002,2005)	122 965 441	XXX	100,001	XXX	
0200005. CARVM 5.50% (2000–2002,2006–2007) NB		XXX		XXX	
0200006. CARVM 5.75% (2000, 2004)		XXX		XXX	
0200007. CARVM 6.25% (2003)		XXX		XXX	
0200008. CARVM 6.75% (2002)		XXX		XXX	0
0200009. CARVM 7.00% (2001)	2,400,440	XXX	2,400,440	XXX	0
0200010. 1983a 6.25% 1999	67,508	XXX	67,508		0
0200011. Annuity 2000 5.25% 2005–2007 NB	6 014 522	XXX	5 078 929	XXX	
0200011. Annuity 2000 5.50% 2004		XXX		XXX	
0200013. Annuity 2000 6.00% 2003		XXX		XXX	
0200014. Annuity 2000 6.50% 2002		XXX		XXX	
0200015. Annuity 2000 6.75% 2001	1,388,536	XXX		XXX	,
0200016. Annuity 2000 7.00% 2000		XXX	1,416,788	XXX	0
0299997. Totals (Gross)	1,226,331,800	XXX	548,373,931	XXX	677,957,869
0299998. Reinsurance ceded	0	XXX	0	XXX	0
0299999. Annuities: Totals (Net)	1,226,331,800	XXX	548,373,931	XXX	677,957,869
SUPPLEMENTARY CONTRACTS WITH LIFE	1,223,001,000	7000	010,010,001	7000	077,007,000
CONTINGENCIES:					
0399998. Reinsurance ceded	0	0	0	0	0
	0	0	0	0	0
0399999. SCWLC: Totals (Net)	0	U	U	U	U
ACCIDENTAL DEATH BENEFITS:					
0400001. 1959 ADB Table 80 CSO 4.00%			218	0	0
0400002. 1959 ADB Table 80 CSO 4.50%	2, 198	0	2, 198	0	0
0499997. Totals (Gross)	2,416	0	2,416	0	0
0499998. Reinsurance ceded	0	0	0	0	0
0499999. Accidental Death Benefits: Totals (Net)	2.416	0	2,416	0	0
DISABILITY-ACTIVE LIVES:	2,110	*	2,110	<u> </u>	<u>_</u>
	40	0	49	0	0
0500001. 1952 Dis Study 1980 CSO 4.0% Benefit 5					
0500002. 1952 Dis Study 1980 CSO 4.5% Benefit 5		0	42,966	0	0
0599997. Totals (Gross)	43,015	0	43,015	0	0
0599998. Reinsurance ceded	0	0	0	0	0
0599999. Disability-Active Lives: Totals (Net)	43,015	0	43,015	0	0
DISABILITY-DISABLED LIVES:	,		,		
0600001. 1952 Dis Study 3% Period 2 Benefit 5	15,323	0	15,323	0	0
,		0	15,323	0	0
				UI	
0699997. Totals (Gross)	15,323	-	10,020	0	^
0699998. Reinsurance ceded	0	0	0	0	0
• •		-	0 15,323	0	0
0699998. Reinsurance ceded	0	0	0	-	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net)	0	0	0	-	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over	0 15,323	0	0 15,323	-	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums	0	0	0	-	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or	0 15,323 684,831	0 0	0 15,323684,831	-	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death	0 15,323	0	0 15,323	-	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on	0 15,323 684,831 4,631	0 0 0		-	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities	0 15,323 684,831	0 0	0 15,323684,831	-	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities 4. For guaranteed minimum income benefit on	0 15,323 684,831 4,631 7,440,726	0 0 0		000	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities 4. For guaranteed minimum income benefit on 0700004. variable annuities	0 15,323 684,831 4,631	0 0 0		-	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities 4. For guaranteed minimum income benefit on	0 15,323 684,831 4,631 7,440,726	0 0 0		000	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities 4. For guaranteed minimum income benefit on 0700004. variable annuities	0 15,323 684,831 4,631 7,440,726	0 0 0		000	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities 4. For guaranteed minimum income benefit on 0700004. variable annuities 5. For guaranteed minimum withdrawal benefit 0700005. on variable annuities	0 15,323 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		000	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES:	0 15,323 	0 0 0 0		0	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities 4. For guaranteed minimum income benefit on 0700004. variable annuities 5. For guaranteed minimum withdrawal benefit 0700005. on variable annuities 6. Additional actuarial reserves - asset 0700006. adequacy analysis	0 15,323 	0 0 0 0 0		0	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities 4. For guaranteed minimum income benefit on 0700004. variable annuities 5. For guaranteed minimum withdrawal benefit 0700005. on variable annuities 6. Additional actuarial reserves - asset 0700006. adequacy analysis 0799997. Totals (Gross)	0 15,323 	0 0 0 0 0		0	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities 4. For guaranteed minimum income benefit on 0700004. variable annuities 5. For guaranteed minimum withdrawal benefit 0700005. on variable annuities 6. Additional actuarial reserves - asset 0700006. adequacy analysis 07999997. Totals (Gross)	0 15,323 	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 15,323 	0	
0699998. Reinsurance ceded 0699999. Disability-Disabled Lives: Totals (Net) MISCELLANEOUS RESERVES: 1. For excess of valuation net premiums over 0700001. corresponding gross premiums 2. For non-ded of deferred fractional prem or 0700002. return of prem at death 3. For guaranteed minimum death benefit on 0700003. variable annuities 4. For guaranteed minimum income benefit on 0700004. variable annuities 5. For guaranteed minimum withdrawal benefit 0700005. on variable annuities 6. Additional actuarial reserves - asset 0700006. adequacy analysis 0799997. Totals (Gross)	0 15,323 	0 0 0 0 0		0	00000

EXHIBIT 5 - INTERROGATORIES

1.1	Has the reporting entity ever issued both participating and non-participating contracts?	Yes	[]	No [X	(]
1.2	If not, state which kind is issued.				
	Non-participating				
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes	[]	No [X	(]
2.2	If not, state which kind is issued.				
	Non-participating				
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes	[X]	No [1
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.				,
4.	Has the reporting entity any assessment or stipulated premium contracts in force?	Yes	[]	No [X	(]
	If so, state:				
	4.1 Amount of insurance?				0
	4.2 Amount of reserve?				0
	4.3 Basis of reserve:				
	N/A				
	4.4 Basis of regular assessments:				
	N/A				
	4.5 Basis of special assessments:				
	N/A				
	4.6 Assessments collected during the year \$				0
6.	contract loan rate guarantees on any such contracts. N/A Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes	-	-	-
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:\$				0
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:				0
	Attach statement of methods employed in their valuation.				
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?	Yes	[]	No [X	(]
	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements				0
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount: N/A				
	7.3 State the amount of reserves established for this business:				0

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

	· · · · · · · · · · · · · · · · · · ·	,,, <u>, , , , , , , , , , , , , , , , , </u>	/
1	Valuation	n Basis	4
	2	3	Increase in Actuarial
			Reserve Due to
Description of Valuation Class	Changed From	Changed To	Reserve Due to Change
			
	····		
9999999 - Total (Column 4, only)			

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts $N\ O\ N\ E$

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	15,007,879	0	15,007,879	0	0	0
Deposits received during the year	1,620,758	0	1,620,758	0	0	0
Investment earnings credited to the account	822,891	0	822,891	0	0	0
4. Other net change in reserves	2,527,894	0	2,527,894	0	0	0
Fees and other charges assessed	203,639	0	203,639	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	4,068,596	0	4,068,596	0	0	0
Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	15,707,187	0	15,707,187	0	0	0
10. Reinsurance balance at the beginning of the year	0	0	0	0	0	0
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	0	0	0	0	0	0
13. Reinsurance balance at the end of the year (Lines 10+11-12)	0	0	0	0	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	15,707,187	0	15,707,187	0	0	0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

1.3 Reinsu 1.4 Net 2. In course of settlement: 2.1 Resisted2.11 Direc 2.12 Reins	urance assumed urance ceded	Total 0	Industrial Life	3 Life Insurar	nce 0	Individual Annuities 0 0	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1.1 Direct 1.2 Reinsu 1.3 Reinsu 1.4 Net 2. In course of settlement: 2.1 Resisted2.11 Direct 2.12 Reinsu 2.13 Reinsu 2.13 Reinsu	urance assumedurance ceded	0 0 0	0 0 0		0	0	0	0	0	0	0	0	
1.2 Reinsu 1.3 Reinsu 1.4 Net 2.1 Resisted	urance assumedurance ceded	0 0 0	0 0 0		0	0	0	0	0	0	0	1	
1.3 Reinsu 1.4 Net 2. In course of settlement: 2.1 Resisted2.11 Direc 2.12 Reins 2.13 Reins	urance ceded	0	0 0		0	0	_				L		L
1.4 Net 2. In course of settlement: 2.1 Resisted2.11 Direct 2.12 Reinst 2.13 Reinst	ot	0	0		^		0	0	0	0	0	0	
In course of settlement: 2.1 Resisted2.11 Direct 2.12 Reinst 2.13 Reinst 2.13 Reinst 2.13 Reinst 2.13 Reinst 2.14 Reinst 2.15 Rei		0	0		U	0	0	0	0	0	0	0	
2.1 Resisted2.11 Direct 2.12 Reins 2.13 Reins 2.13 Reins		0			0	0	0	0	0	0	0	0	
2.12 Reins 2.13 Reins		n								ļ			
2.13 Reins	surance assumed		0		0	0	0	0	0	0	0	0	
		0	0		0	0	0	0	0	0	0	0	
2.14 Net	surance ceded	0	0		0	0	0	0	0	0	0	0	
		0	0	(b)	0	(b)0	0	(b)0	(b)0	0	0	0	
2.2 Other2.21 Direc	ot	17, 158, 534	0	15	0,000	9, 172, 400	0	0	0	7,836,134	0	0	
2.22 Reins	surance assumed	0	0		0	0	0	0	0	0	0	0	
2.23 Reins	surance ceded	135,000	0	13	5,000	0	0	0	0	0	0	0	
2.24 Net		17,023,534	0	(b)1	5,000	(b)9, 172, 400	0	(b)0	(b)0	7,836,134	(b)0	(b)0	(b)
Incurred but unreported:										ļ			
3.1 Direct		0	0		0	0	0	0	0	0	0	0	
3.2 Reinsı	urance assumed	0	0		0	0	0	0	0	0	0	0	
3.3 Reinsı	urance ceded	0	0		0	0	0	0	0	0	0	0	
3.4 Net		0	0	(b)	0	(b)0	0	(b)0	(b)0	0	(b)0	(b)0	(b)
TOTALS4.1 Direct		17, 158, 534	0	15	0,000	9, 172, 400	0	0	0	7,836,134	0	0	
4.2 Reinsı	urance assumed	0	0		0	0	0	0	0	0	0	0	
4.3 Reinsı	urance ceded	135,000	0	13	5,000	0	0	0	0	0	0	0	
4.4 Net		17,023,534	(a) 0	(a) 1	5,000	9,172,400	0	0	(a) 0	7,836,134	0	0	

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

						2 - Incurred During	tne year					
		1	2		Ordinary		6		oup		Accident and Health	
				3	4	5		7	8	9	10	11
			Industrial Life	Life Insurance		Supplementary	Credit Life (Group	Life Insurance			Credit (Group	
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other
 Settlements D 	uring the Year:											
1.1 Direct		41,905,639	0	766,075	21,277,576	0	0	0	19,861,988	0	0	(
1.2 Reinsuran	ce assumed	0	0	0	0	0	0	0	0	0	0	(
1.3 Reinsuran	ce ceded	458,048	0	458,048	0	0	0	0	0	0	0	(
1.4 Net	((d)41,447,591	0	308,027	21,277,576	0	0	0	19,861,988	0	0	(
Liability Decenyear from Par	mber 31, current	, ,			, ,							
2.1 Direct		17 , 158 , 534	0	150,000	9, 172, 400	0	0	0	7,836,134	0	0	
2.2 Reinsuran	ce assumed	0	0	0	0	0	0	0	0	0	0	(
2.3 Reinsuran	ce ceded	135,000	0	135,000	0	0	0	0	0	0	0	
2.4 Net		17,023,534	0	15,000	9, 172, 400	0	0	0	7,836,134	0	0	(
Amounts recorreinsurers De	ecember 31, current	0	0	0	0	0	0	0	0	0	0	(
year					0	u	0	u		0		
4.1 Direct	mber 31, prior year:	16,910,972	0	0	9,895,254	0	0	0	7,015,718	0	0	(
4.2 Reinsuran	ce assumed	0	0	0	0	0	0	0	0	0	0	(
4.3 Reinsuran	ce ceded	0	0	0	0	0	0	0	0	0	0	(
4.4 Net		16,910,972	0	0	9,895,254	0	0	0	7,015,718	0	0	(
	verable from ecember 31, prior	0	0	0	0	0		0		0	0	,
year	4.	U	U	U	U	U	U	U	U	U	U	
Incurred Bene 6.1 Direct	fits	42,153,201	0	916,075	20,554,722	0	0	0	20,682,404	0	0	(
6.2 Reinsuran	ce assumed	0	0	0	0	0	0	0	0	0	0	(
6.3 Reinsuran	ce ceded	593,048	0	593,048	0	0	0	0	0	0	0	(
6.4 Net		41,560,153	0	323,027	20,554,722	0	0	0	20,682,404	0	0	(

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	0 in Line 1.1, \$	1.4.
	\$0 in Line 6.1, and \$	ô.4.
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	0 in Line 1.1, \$	1.4.
	\$0 in Line 6.1, and \$0 in Line 6	ô.4.
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$	0 in Line 1.1, \$	1.4.
	\$0 in Line 6.1, and \$0 in Line 6	6.4.

......190 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		0	0
	Stocks (Schedule D):			
	2.1 Preferred stocks	0	0	0
	2.2 Common stocks		0	0
	Mortgage loans on real estate (Schedule B):			
	3.1 First liens	0	0	0
	3.2 Other than first liens.			0
	Real estate (Schedule A):			
	4.1 Properties occupied by the company	0	0	0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments			
J.	(Schedule DA)	0	0	0
6.	Contract loans	0	0	0
7.	Other invested assets (Schedule BA)	0	0	0
8.	Receivables for securities	0	0	0
9.	Aggregate write-ins for invested assets	0	0	0
10.	Subtotals, cash and invested assets (Lines 1 to 9)	0	0	0
	Title plants (for Title insurers only)			0
12.	Investment income due and accrued	0	0	0
13.	Premiums and considerations:			
i	13.1 Uncollected premiums and agents' balances in the course of collection	0	0	0
i	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
i	13.3 Accrued retrospective premiums		0	0
14.	Reinsurance:			
i	14.1 Amounts recoverable from reinsurers	0	0	0
i	14.2 Funds held by or deposited with reinsured companies	0	0	0
	14.3 Other amounts receivable under reinsurance contracts			0
	Amounts receivable relating to uninsured plans			0
	Current federal and foreign income tax recoverable and interest thereon			
	Net deferred tax asset			
	Guaranty funds receivable or on deposit		0	0
	Electronic data processing equipment and software		0	0
	Furniture and equipment, including health care delivery assets		3,053	
	Net adjustment in assets and liabilities due to foreign exchange rates		· · · · · · · · · · · · · · · · · · ·	, and the second
	Receivables from parent, subsidiaries and affiliates			0
	Health care and other amounts receivable			0
	Aggregate write-ins for other than invested assets			
	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts	, , , , , , , , , , , , , , , , , , , ,		
	(Lines 10 to 23)	21, 174, 196	13,918,965	(7,255,231)
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
26.	Total (Lines 24 and 25)	21, 174, 196	13,918,965	(7,255,231)
i	DETAILS OF WRITE-INS			
0901.				
0902.				
0903.				
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0
	Totals (Lines 0901 thru 0903 plus 0998)(Line 9 above)	0	0	0
	Amounts due from agents	260,337	220	(260, 117)
	Disallowed interest maintenance reserve		403,850	
2303.			,	
	Summary of remaining write-ins for Line 23 from overflow page		0	0
	Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)	1,259,964	404,070	(855,894)

1. Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the New York State Insurance Department.

The New York State Insurance Department recognizes statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under New York Insurance Law. The New York State Insurance Department has adopted in its entirety, subject to certain conflicts and exceptions with New York Insurance Law, the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual (NAIC SAP).

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed or permitted by the State of New York is shown below.

of permitted by the State of New Tork is shown below.		
	12/31/2007	12/31/2006
Net income/(loss), New York state basis	\$ (4,139,458)	\$ 3,374,498
Adjustments:		
Continuous CARVM per New York state basis	416,697,913	414,668,517
Curtate CARVM per NAIC SAP	413,949,438	411,256,057
Decrease in aggregate reserves to reflect curtate CARVM	2,748,475	3,412,460
(Increase)/decrease in federal income taxes	(14,969)	40,951
Net income/(loss), NAIC SAP	\$ (1,405,952)	\$ 6,827,909
Statutory Capital and Surplus, New York state basis	\$ 132,086,103	\$ 134,617,505
Adjustments:		
Continuous CARVM per New York state basis	2,686,364,997	2,269,667,084
Curtate CARVM per NAIC SAP	2,668,691,462	2,254,742,024
Decrease in aggregate reserves to reflect curtate CARVM	17,673,535	14,925,060
Tax effect of change in reserves to reflect curtate CARVM	(118,113)	(103,144)
Statutory Capital and Surplus, NAIC SAP	\$ 149,641,525	\$ 149,439,421

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Bonds not backed by other loans are stated at amortized cost except those with an NAIC rating of "6", which are carried at the lower of amortized cost or fair value. Acquisition discounts and premiums are amortized into investment income through call or maturity dates using the interest method.
- (3) Common stocks are stated at fair value.
- (4) The Company does not have investments in preferred stocks.
- (5) The Company does not have investments in mortgage loans.

- (6) Loan-backed and structured securities are stated at amortized cost except those with an NAIC rating of "6", which are carried at the lower of amortized cost or fair value. The retrospective yield adjustment method is used to value all securities except in cases where the yield has become negative, which are valued using the prospective adjustment method (see Note 5.D.(3)).
- (7) The Company does not have investments in subsidiary, controlled and affiliated companies.
- (8) The Company does not have investments in joint ventures, partnerships or limited liability companies.
- (9) The Company does not have investments in derivative instruments.
- (10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54, Individual and Group Accident and Health Contracts.
- (11) The Company does not write accident and health business.
- (12) The Company did not modify its capitalization policy from the prior period.

2. Accounting Changes and Corrections of Errors

The Company had no material changes in accounting principles, correction of errors or changes in estimates for the years ended December 31, 2007 and 2006.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company did not have business combinations during the year accounted for as a statutory purchase.

B. Statutory Merger

The Company did not have business combinations during the year accounted for as a statutory merger.

C. Assumption Reinsurance

The Company did not have goodwill resulting from assumption reinsurance during the year.

D. Impairment Loss

The Company did not recognize an impairment loss during the year with respect to business combinations and goodwill.

4. Discontinued Operations

The Company did not have transactions during the year with respect to discontinued operations.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company does not have investments in mortgage loans.

B. Debt Restructuring

In connection with certain problem credit workouts (often related to bankruptcy proceedings or a debtor's "Offer to Exchange"), the Company (creditor) receives cash and/or newly issued securities in partial or full satisfaction of outstanding debtor obligations. To the extent such transactions meet the definition of a troubled debt restructuring, they are accounted for at fair value with any associated losses realized.

- (1) The Company has no investment in restructured loans.
- (2) The Company has no realized capital losses related to restructured loans noted above.
- (3) The Company has no additional funding commitments to debtors whose debt has been restructured.
- (4) The Company does not accrue interest on bonds deemed to be impaired. Interest income is recorded when collected (i.e., cash basis).

C. Reverse Mortgages

The Company does not have investments in reverse mortgages.

D. Loan-backed Securities

- (1) Actual historical and projected future cash flows are used in determining book values for all of the Company's loan-backed securities.
- (2) Principal prepayment assumptions for loan-backed securities, including structured securities, are obtained from broker dealers, independent providers of broker dealer estimates, or internal models.
- (3) In 2007, no loan-backed securities were changed from the retrospective to prospective adjustment methodology due to negative yields.

E. Repurchase Agreements

Company investment policies for repurchase agreements require collateral securities to have a fair value of at least 102% of the purchase price paid. At December 31, 2007, the Company has no investment in repurchase agreements.

F. Real Estate

The Company does not have investments in real estate.

G. Low Income Housing Tax Credit Investments

The Company does not have investments in low-income housing tax credits.

6. Joint Ventures, Partnerships and Limited Liability Companies

The Company does not have investments in joint ventures, partnerships or limited liability companies.

Investment Income

A. Due and accrued income was excluded from surplus on the following basis:

Bonds - securities in default and otherwise where collection of interest is uncertain.

B. Income due and accrued on investments where collection is not likely has been excluded from net investment income. At December 31, 2007, the amount excluded was \$806,632. No additional nonadmitted amounts have been charged to surplus.

8. Derivative Instruments

The Company does not have investments in derivative instruments.

9. Income Taxes

A. The components of the net deferred tax asset at December 31 are as follows:

	2007	2006
Total gross deferred tax assets	\$ 23,409,367	\$ 16,885,309
Total deferred tax liabilities	(1,524,635)	 (1,734,767)
Net deferred tax asset	21,884,732	15,150,542
Less deferred tax asset nonadmitted	19,914,232	 13,511,842
Net admitted deferred tax asset	\$ 1,970,500	\$ 1,638,700
Increase in nonadmitted deferred tax assets	\$ 6,402,390	\$ 13,511,842

B. Regarding deferred tax liabilities that are not recognized:

- (1) There are no temporary differences for which deferred tax liabilities have not been recognized. Accordingly, there are no events that would cause unrecognized temporary differences to become taxable.
- (2) There are no unrecognized temporary differences.
- (3) There are no unrecognized deferred tax liabilities related to investments in foreign subsidiaries and foreign corporate joint ventures that are essentially permanent in duration.

- (4) There are no other deferred tax liabilities not recognized.
- C. Significant components of income taxes incurred as of December 31 are:
 - (1) Current income taxes incurred consist of the following major components:

	 2007	 2006
Federal taxes on operations	\$ 5,296,754	\$ 6,241,500
Prior year over accrual of tax reserves	 (1,550,727)	(1,043,859)
Current tax on operations	 3,746,027	5,197,641
Federal taxes on capital gains	114,712	420,591
Prior year over accrual of tax on capital gains	 (26,616)	(221,989)
Total current taxes incurred	\$ 3,834,123	\$ 5,396,243

(2) The main components of deferred tax amounts at December 31 are as follows:

	2007	2006
Deferred tax assets resulting from book/tax differences in:		
Deferred acquisition costs	\$ 6,572,114	\$ 6,318,586
Insurance reserves	14,136,322	8,804,186
Investments	1,658,778	1,011,116
Deferred compensation	651,335	657,696
Other	 390,818	 93,725
Total deferred tax assets	23,409,367	16,885,309
Deferred tax assets nonadmitted	 (19,914,232)	 (13,511,842)
Admitted deferred tax assets	\$ 3,495,135	\$ 3,373,467
Deferred tax liabilities resulting from book/tax differences in:		
Investments	\$ 863,905	\$ 929,762
Insurance reserves	610,630	763,287
Other	50,100	 41,718
Total deferred tax liabilities	1,524,635	1,734,767
Net admitted deferred tax asset	\$ 1,970,500	\$ 1,638,700

(3) The change in net deferred income taxes is comprised of the following:

	2007			2006	 Change
Total deferred tax assets	\$	23,409,367	\$	16,885,310	
Total deferred tax liabilities		1,524,635		1,734,767	
Change per Summary of Operations, Line 40	\$	21,884,732	\$	15,150,543	\$ 6,734,189

D. The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income (including capital items) before income taxes. The significant items causing this difference are:

	December 31,		Effective	
		2007	Tax Rate	
Ordinary income Capital gains (losses) Total pre-tax book income	\$	1,382,096 (2,646,382) (1,264,286)		
Provision computed at statutory rate	\$	(442,500)	35.0%	
Dividend received deduction		(1,400,000)	110.7	
Reserves		5,834,791	-461.5	
Prior year over accrual of taxes		(1,577,343)	124.8	
Investments		721,822	-57.1	
Deferred acquisition costs		352,410	-27.9	
Interest maintenance reserve		127,112	-10.1	
Employee benefits		157,125	-12.4	
Other		60,707	-4.8	
Total	\$	3,834,124	-303.3%	

- E. Tax operating loss carry forwards, tax credits or taxes incurred available for recoupment.
 - (1) At December 31, 2007, the Company had no tax loss carry forwards.
 - (2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

 2007
 \$ 5,411,466

 2006
 \$ 5,084,749

 2005
 \$ 2,884,306

- F. Federal Income Tax Allocations
 - (1) The Company files a consolidated federal income tax return with Jackson National Life Insurance Company and Brooke Life Insurance Company.
 - (2) The Company has entered into written agreements with Jackson National Life Insurance Company and Brooke Life Insurance Company. The agreements are generally based on separate return calculations. Intercompany balances are settled on a quarterly basis.
- 10. Information Concerning Parent, Subsidiaries and Affiliates
 - A., B.
 - &C. The Company did not have material related party transactions in 2007 or 2006 that would require disclosure.
 - D. The Company did not have material amounts due from or to related parties as of the date of each balance sheet included in these financial statements that require further disclosure.
 - E. The Company has not made guarantees or undertakings, written or otherwise, for the benefit of an affiliate or related party that result in a material contingent exposure of the Company's or any related party's assets or liabilities.
 - F. The Company has an agreement with its parent related to the reimbursement of costs for policy and claims administration and other services or materials, which the parent provides. The Company has contracted to receive investment management services from an affiliate, PPM America, Inc., and marketing support from an affiliate, Jackson National Life Distributors, LLC.
 - G. Jackson National Life Insurance Company owns all outstanding shares of the Company. The Company is a member of the Prudential plc group incorporated in England. The group structure is shown in Schedule Y.
 - H. The Company does not own shares of an upstream intermediate entity or ultimate parent, either directly or indirectly, via a downstream subsidiary, controlled or affiliated company.
 - I. The Company does not have investments in subsidiary, controlled or affiliated companies that exceed 10% of admitted assets of the Company.
 - J. The Company does not have investments in impaired subsidiary, controlled or affiliated companies.
 - K. The Company does not have investments in foreign insurance subsidiaries.
 - L. The Company does not hold an investment in a downstream noninsurance holding company.
- 11. Debt

At December 31, 2007, the Company has no capital notes, reverse repurchase agreements or dollar reverse repurchase agreements outstanding.

- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
 - A. Defined Benefit Plan

The Company does not offer a defined benefit plan.

B. Defined Contribution Plans

Other than as described in 'D' below, the Company does not offer a defined contribution plan.

C. Multiemployer Plans

The Company does not participate in multiemployer plans.

D. Consolidated/Holding Company Plans

The Company participates in a defined contribution plan covering substantially all employees, sponsored by the parent company, Jackson National Life Insurance Company. To be eligible for Company contributions in the plan, an employee must have at least one year of service with the Company, attained the age of 21 and completed at least 1,000 hours of service in a 12-month period. Company contributions, as declared by the board of directors, are based on a percentage of covered compensation paid to participating employees during the year. The Company's liability for the plan was \$119,248 and \$84,655 at December 31, 2007 and 2006, respectively. The Company settles the prior year liability annually during the first quarter of the following year.

The Company participates in non-qualified voluntary deferred compensation plans for certain agents and employees, sponsored by its parent, Jackson National Life Insurance Company. The Company had no expense related to these plans for 2007 and 2006.

E. Postemployment Benefits and Compensated Absences

Postemployment benefits and compensated absences that exist at December 31, 2007, are accrued in accordance with SSAP No. 11, Postemployment Benefits and Compensated Absences.

F. Impact of Medicare Modernization Act on Postretirement Benefits

There was no impact of the Medicare Modernization Act on Postretirement Benefits.

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

- (1) The Company has 2,000 shares of common capital stock authorized, issued and outstanding with each share having a par value of \$1,000.
- (2) The Company does not have preferred stock authorized, issued or outstanding.
- (3) No dividends can be paid by New York domiciled insurance companies unless a notice of intention to declare such dividend, and the amount, is filed with the Superintendent of Insurance not less than thirty days in advance of the declaration. The maximum amount of dividends that can be paid without prior approval is subject to restrictions relating to statutory surplus. Dividends are only payable out of earned surplus. No dividends were declared in 2007 or 2006.
- (4) Within the limitations of (3) above, there are no prohibitions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- (5) There were no restrictions placed on the Company's surplus, including for whom the surplus is being held.
- (6) The Company had no advances to surplus.
- (7) The Company held no stock, including stock of affiliated companies, for special purposes.
- (8) The Company had no special surplus funds.
- (9) The portion of unassigned funds (surplus) represented by cumulative unrealized gains is \$142,980.
- (10) The Company has not issued surplus debentures or similar obligations.
- (11) The Company was not subject to a quasi-reorganization during the year.
- (12) The Company was not subject to a quasi-reorganization in the prior 10 years.
- (13) The Company did not pay dividends in 2007 or 2006.

14. Contingencies

A. Contingent Commitments

At December 31, 2007, the Company has no commitments or contingent commitments to an SCA entity, joint venture, partnership, or limited liability company.

B. Assessments

The Company is unaware of assessments that would have a material impact on its financial position or results of operations.

C. Gain Contingencies

The Company does not recognize gain contingencies except as provided under SSAP No. 5, Liabilities, Contingencies and Impairments of Assets. The Company did not realize a gain subsequent to the balance sheet date but prior to the issuance of the financial statements that requires disclosure.

D. Claims related extra contractual obligation and bad faith losses stemming from lawsuits

The Company did not pay any claims related extra contractual obligations or bad faith claims stemming from lawsuits.

E. All Other Contingencies

The Company is not aware of any material loss contingency as of December 31, 2007.

15. Leases

The Company does not have any material lease obligations.

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

The Company has no investment in financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk.

- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
 - A. Transfers of Receivables reported as Sales

No transfers as described by SSAP No. 42, Sale of Premium Receivables, have occurred during the year.

B. Transfer and Servicing of Financial Assets

The Company has entered into a securities lending agreement for the purpose of generating earnings with an agent bank whereby blocks of securities are loaned to third parties, primarily major brokerage firms. As of December 31, 2007, the estimated fair value of loaned securities was \$9,566,759. The agreement requires collateral with a minimum fair value of 102 percent of the fair value of the loaned securities, calculated on a daily basis. To further minimize the credit risks related to this program, the financial condition of the counterparties is monitored by the agent bank on a regular basis. Cash collateral received is not available for the general use of the Company but is invested by the agent bank for the benefit of the Company. Securities loaned are identified in Schedule D with the designation "LS".

C. Wash Sales

No reportable wash sales occurred during the year.

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

The Company does not write accident and health insurance.

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

There was no direct premium written or produced by managing general agents or third party administrators.

- 20. Other Items
 - A. Extraordinary Items

For purposes of establishing reserves on annuity products, the New York State Insurance Department (NYID) has insisted the Company perform more conservative asset adequacy testing than the Company would perform independently. This additional conservatism resulted in \$5.5 million of reserves being posted at December 31, 2006, and an additional \$14.5 million at September 30, 2007, for a total of \$20.0 million. These reserves are reported in Exhibit 5. The Company did not agree with the NYID that these additional reserves were necessary or required by regulation, but complied with the directive of the NYID and posted the additional reserves. Subsequent analysis as of December 31, 2007 indicates these reserves are no longer necessary, even under the more stringent standards set by the NYID. Coincident with the filing of this statement, the Company has requested permission from the NYID to formally release these reserves.

B. Troubled Debt Restructuring: Debtor

The Company did not have a troubled debt restructuring during the year.

C. Other Disclosures

The Company does not have other unusual items that require disclosure.

D. Uncollectible Balances

The Company does not have balances that are reasonably possible to be uncollectible that require disclosure.

E. Business Interruption Insurance Recoveries

The Company does not have business interruption insurance recoveries that require disclosure.

F. State Transferable Tax Credits

The Company does not have transferable state tax credits.

- G. The Company does not have any protective tax deposits which are on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code
- H. Hybrid Securities

The Company does not have investments in hybrid securities.

I. Subprime Mortgage Related Risk Exposure

The Company defines exposure to subprime mortgage related risk as investments in securities collateralized by mortgage loans in which the borrower has a FICO score of 659 or lower. The unrealized losses generated by these subprime investments are due entirely to changes in asset values.

The Company mitigates risk exposure by placing limits on the aggregate amount of these investments as well as the amount of non-AAA subprime investments. The current holdings of subprime collateralized mortgage-backed securities are AAA-rated and in senior tranches, with collateral consisting of primarily fixed-rate and first-lien mortgages. Furthermore, the focus has been on the upper end of the subprime borrower scale with the average FICO score of the subprime collateral between 610 and 620.

The Company has no direct investment in mortgage loans. The following table represents the Company's direct exposure through other investments:

(thousands)	Actual Book Adjusted Fair		Fair	Other-than-temporar				
		Cost	Ca	rrying Value	Value		Imj	pairment Losses
Residential mortgage-backed securities	\$	23,625	\$	23,625	\$	22,234	\$	-
Collateralized debt obligations		1,586		1,586		1,355		-
Total	\$	25,211	\$	25,211	\$	23,589	\$	-

21. Events Subsequent

The Company is not aware of any events occurring subsequent to the balance sheet date which require disclosure to keep the financial statements from being misleading or that may have a material effect on the financial condition of the Company.

22. Reinsurance

A. Ceded Reinsurance Report Section 1 - General Interrogatories

- (1) None of the reinsurers listed in Schedule S as non-affiliated are owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company.
- (2) None of the policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such Companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A

(1) The Company does not have reinsurance agreements in effect under which the reinsurer may unilaterally cancel reinsurance for reasons other than for nonpayment of premium or other similar credits.

(2) The Company does not have reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies.

Section 3 - Ceded Reinsurance Report - Part B

- (1) The estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) from termination of all reinsurance agreements, by either party, as of the date of this statement, is \$0.
- (2) The Company has not executed new agreements or amended existing agreements, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement.

B. Uncollectible Reinsurance

The Company did not write off reinsurance balances due from reinsurers.

C. Commutation of Ceded Reinsurance

The Company did not commute reinsurance during the period covered by this annual statement.

23. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company is not a party to retrospectively rated contracts or contracts subject to redetermination.

24. Change in Incurred Losses and Loss Adjustment Expenses

The Company does not have incurred losses or loss adjustment expenses that require disclosure.

25. Intercompany Pooling Arrangements

The Company is not part of a group of affiliated insurers that utilizes a pooling arrangement.

26. Structured Settlements

The Company does not have structured settlements that require disclosure.

27. Health Care Receivables

The Company does not have health care receivables that require disclosure.

28. Participating Policies

The Company does not have participating policies that require disclosure.

29. Premium Deficiency Reserves

The Company does not have accident and health or property/casualty premium deficiency reserves.

30. Reserves for Life Contracts and Deposit-Type Contracts

- (1) The Company waives deduction of deferred fractional premiums upon death of the insured and returns premiums paid and due beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.
- (2) For policies issued on substandard lives, an extra premium is charged in addition to the standard premium at the true issue age. Mean reserves are calculated as the regular mean reserve for the plan at the true issue age plus one-half (1/2) the extra premium charged.
- (3) As of December 31, 2007, the Company has \$45,283,280 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. Reserves to cover the above insurance totaled the gross amount of \$684,831 at year-end and are reported in Exhibit 5, Life Insurance and Annuities section.

- (4) The Tabular Interest (Page 7, Line 4) has been determined by formula as described in the instructions for Page 7. The Tabular Less Actual Reserve Released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7. The Tabular Cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.
- (5) The Company does not make a determination of tabular interest on funds not involving life contingencies.
- (6) The Company does not have other changes that require disclosure.

31. Analysis of Annuity	Actuarial Reserves and	d Deposit Liabilities	by Withdrawal	Characteristics
<i>-</i>		1	,	

. Anaiy	sis of An	nuity Actuarial Reserves and Deposit Liabilities by Withdrawal (Characteristics	
•			(1)	(2)
			Amount	% of Total
A.	Subje	ct to discretionary withdrawal:		
	(1)	With fair value adjustment	\$ 57,569,470	2.0%
	(2)	At book value less current surrender charge of 5% or more	263,532,980	9.2%
	(3)	At fair value	1,607,075,683	56.5%
	(4)	Total with adjustment or at fair value (Total of 1 through 3)	1,928,178,133	67.7%
	` '		1,720,170,133	07.770
	(5)	At book value (minimal or no charge or adjustment):		
		- Surrender charge < 1%	68,756,280	2.4%
		- Surrender charge >=1% but < 2.5%	317,541,009	11.1%
		- Surrender charge >=2.5% but < 5%	507,083,126	17.8%
B.	Not su	ubject to discretionary withdrawal	27,556,122	1.0%
_				
C.	Total	(Gross: Direct + Assumed)	2,849,114,670	100.0%
D.	Reins	urance ceded	0	
E.	E. Total (net) (C) - (D)		<u>\$ 2,849,114,670</u>	
F.	Recor	nciliation of total annuity actuarial reserves and deposit fund liabil	lities.	
	Life &	Accident & Health Annual Statement:		
	(1)	Exhibit 5, Annuities Section, Total (net)	\$ 1,226,331,800	
	(2)	Exhibit 5, Supplementary Contracts with	Ψ 1,220,331,000	
	(2)	Life Contingencies Section, Total (net)	0	
	(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	15,707,187	
		• • • • • • • • • • • • • • • • • • • •		
	(4)	Subtotal	1,242,038,987	
	Separa	ate Accounts Annual Statement:		
	(5)	Exhibit 3, Line 0299999, Column 2	1,606,809,013	
	(6)	Exhibit 3, Line 0399999, Column 2	0	
	(7)	Policyholder dividend and coupon accumulations	0	
	(8)	Policyholder premiums	0	
	(9)	Guaranteed interest contracts	0	
	(10)	Other contract deposit funds	266,670	
	(11)	Subtotal	1,607,075,683	
	(12)	Total annuity actuarial reserves and deposit fund liabilities	<u>\$ 2,849,114,670</u>	

32. Premium and Annuity Considerations Deferred and Uncollected

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

	<u>Type</u>	(1) <u>Gross</u>	Net	(2) of Loading
(1)	Industrial	\$ 0	\$	0
(2)	Ordinary new business	(206,207)		(206,207)
(3)	Ordinary renewal	138,209		(24,209)
(4)	Credit Life	0		0
(5)	Group Life	0		0
(6)	Group Annuity	 0		0
(7)	Totals	\$ (67,998)	\$	(230,416)

33. Separate Accounts

A. General Nature and Characteristics of Separate Accounts Business:

The Company maintains Separate Accounts as funding vehicles for certain individual flexible premium variable annuity and variable life contracts issued by the Company. The assets of the Separate Accounts are carried at market value. The reserves for minimum guaranteed death benefits are held in Exhibit 5 of the Company's general account annual statement as miscellaneous reserves. This business has been included in column 4 of the following table. Information regarding the separate accounts of the Company follows:

		(1) Indexed	(2) Nonindexed Guarantee Less than/equal to 4%	(3) Nonindexed Guarantee More than 4%	(4) Nonguaranteed Separate Accounts	(5) Total
(1)	Premiums, considerat deposits for year ende 12/31/07	ions or			\$ 470,143,396	
(2)	Reserves at 12/31/07 For accounts with asso (a) Fair value (b) Amortized Cost	ets at:			1,607,612,751	
	(c) Total Reserves*				<u>\$ 1,607,612,751</u>	<u>\$ 1,607,612,751</u>
(3)	By withdrawal charac (a) Subject to discret (b) With MV adjustn (c) At book value wi current surrender (d) At fair value (e) At book value wi current surrender	ionary without thout MV accharge of 5° thout MV accharge of 5° thout MV ac	ljustment and with % or more		\$ 0 0 1,607,612,751	
	(f) Subtotal(g) Not subject to dis(h) Total* Line 2(c) should	•			<u>0</u> <u>\$ 1,607,612,751</u>	0 \$1,607,612,751
(4)	Reserves for Asset De	-			\$ 0	\$ 0

B. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

(a) Transfers to Separate Accounts (Page 4, Line 1.4) \$509,244,752
(b) Transfers from Separate Accounts (Page 4, Line 10) 114,134,911
(c) Net transfers to or (from) Separate Accounts (a) – (b) 395,109,841

(2) Reconciling Adjustments:

(a) Benefit Fees (Guaranteed Minimum Income/Withdrawal) (4,104,578)
(b) Term Certain 171,023

(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement

(1c) + (2) = (Page 4, Line 26) \$\frac{\$391,176,286}{}\$

34. Loss/Claim Adjustment Expenses

The Company does not have loss/claim adjustment expenses that require disclosure.

SUMMARY INVESTMENT SCHEDULE

		Gross Investment Holdings		Admitted Assets a Annual S	
	Investment Categories	1 Amount	2 Percentage	3 Amount	4 Percentage
	Bonds:				
	1.1 U.S. treasury securities 1.2 U.S. government agency obligations (excluding mortgage-backed securities):	507 , 123	0.038	507 , 123	0.038
	1.21 Issued by U.S. government agencies		0.000	0	0.000
	1.22 Issued by U.S. government sponsored agencies	0	0.000	0	0.000
	Foreign government (including Canada, excluding mortgaged-backed securities)	0	0.000	0	0.000
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:		0.000	0	0.000
	1.41 States, territories and possessions general obligations 1.42 Political subdivisions of states, territories and possessions and		0.000	0	0.000
	political subdivisions general obligations	0	0.000	0	0.000
	1.43 Revenue and assessment obligations			0	0.000
	1.44 Industrial development and similar obligations 1.5 Mortgage-backed securities (includes residential and commercial MBS):	0	0.000	0	0.000
	1.51 Pass-through securities:	0.005.000	0.454	0.005.000	0.454
	1.511 Issued or guaranteed by GNMA		0.154		0.154 0.012
	1.513 All other		0.000	00,210	0.000
	1.52 CMOs and REMICs:				
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	10,898,727	0.811	10,898,727	0.811
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	0	0.000	0	0.000
			10 -01	261,926,110	19.501
2.	Other debt and other fixed income securities (excluding short-term):	201,920,110	19.501	201,920,110	19.501
	2.1 Unaffiliated domestic securities (includes credit tenant loans rated by				
	the SVO)		59.175		
	2.2 Unaffiliated foreign securities			195,250,168	14.537
	2.3 Affiliated securities	0	0.000	0	0.000
	Equity interests: 3.1 Investments in mutual funds	0	0.000	0	0.000
	3.2 Preferred stocks:		0.000	0	0.000
•	3.21 Affiliated	0	0.000	0	0.000
	3.22 Unaffiliated	0	0.000	0	0.000
:	3.3 Publicly traded equity securities (excluding preferred stocks):				
	3.31 Affiliated	0	0.000	0	0.000
	3.32 Unaffiliated	404,078	0.030	404,078	0.030
;	3.4 Other equity securities:				
	3.41 Affiliated			0	0.000
		0	0.000	0	0.000
;	3.5 Other equity interests including tangible personal property under lease:	0	0.000	0	0.000
	3.51 Affiliated	0	0.000		0.000
4.	Mortgage loans:			0	
	4.1 Construction and land development	0	0.000	0	0.000
	4.2 Agricultural		0.000	0	0.000
	4.3 Single family residential properties	0	0.000	0	0.000
	4.4 Multifamily residential properties	0	0.000	0	0.000
	4.5 Commercial loans			0	0.000
	4.6 Mezzanine real estate loans	0	0.000	0	0.000
-	Real estate investments:				
	5.1 Property occupied by the company	0	0.000	0	0.000
;	5.2 Property held for the production of income (including \$0 of property acquired in satisfaction of				
		0	0.000	0	0.000
!	5.3 Property held for sale (including \$0				
	property acquired in satisfaction of debt)			0	0.000
		117,704		117,704	0.009
		0		0	0.000
	Cash, cash equivalents and short-term investments		0.000	77,016,425	5.734 0.000
	Other invested assets Total invested assets	1,343,163,789	100.000	1,343,163,789	100.000

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?							
1.2	If yes, did the reporting entity register and file with its domiciliary State Inst such regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the its Model Insurance Holding Company System Regulatory Act and mode subject to standards and disclosure requirements substantially similar to	the Holding (National As I regulations	Company System, a regi sociation of Insurance C pertaining thereto, or is	stration statement Commissioners (NAIC) in the reporting entity	Yes [X] No [] N/A []		
1.3	State Regulating?				NEW	YORK		
2.1	Has any change been made during the year of this statement in the charter reporting entity?] No [X]		
2.2	If yes, date of change:							
3.1	State as of what date the latest financial examination of the reporting entit	y was made	or is being made		12/31	/2005		
3.2	State the as of date that the latest financial examination report became aventity. This date should be the date of the examined balance sheet and r				12/31	/2005		
3.3	State as of what date the latest financial examination report became avail domicile or the reporting entity. This is the release date or completion da examination (balance sheet date).	te of the exa	mination report and not	the date of the	11/08	3/2007		
3.4	By what department or departments? NEW YORK DEPARTMENT OF INSURANCE							
4.1	During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of: 4.11 sales of new business? 4.12 renewals?							
4.2	During the period covered by this statement, did any sales/service organiz receive credit or commissions for or control a substantial part (more than premiums) of:	zation owned n 20 percent	in whole or in part by th of any major line of busi	ne reporting entity or an affili	ate,] No [X]		
] No [X]		
5.1	Has the reporting entity been a party to a merger or consolidation during t	he period co	vered by this statement	?	Yes [] No [X]		
5.2	If yes, provide name of entity, NAIC Company Code, and state of domicile exist as a result of the merger or consolidation.	e (use two le	tter state abbreviation) f	or any entity that has cease	d to			
	Name of Entity							
6.1	Has the reporting entity had any Certificates of Authority, licenses or regis revoked by any governmental entity during the reporting period?	trations (incl	uding corporate registra	tion, if applicable) suspende	ed or Yes [] No [X]		
6.2	If yes, give full information:							
7.1	Does any foreign (non-United States) person or entity directly or indirectly	control 10%	or more of the reporting	g entity?		X] No []		
7.2	If yes, 7.21 State the percentage of foreign control;	ntity is a mut	ual or reciprocal, the nat	ionality of its manager or		100.0 %		
	1 Nationality		2 Type of Fr	ntity				

GENERAL INTERROGATORIES

8.1 8.2] No [Х]		
8.3 8.4	Is the company affiliated with one or more banks, thrifts or securities If response to 8.3 is yes, please provide the names and locations (ci financial regulatory services agency [i.e. the Federal Reserve Boarn Thrift Supervision (OTS), the Federal Deposit Insurance Corporation the affiliate's primary federal regulator.	ty and state of the main office) of any affiliates regulated b d (FRB), the Office of the Comptroller of the Currency (OC	by a federal CC), the Office	e of	Yes [X] No []				
	1	2 3		5	6	7	7		
	Affiliate Name JACKSON NATIONAL LIFE DISTRIBUTORS, LLC	Location (City, State) FR	B OCC	OTS	FDIC	SEC	_		
	SII INVESTMENTS, INC					YES	-		
	NATIONAL PLANNING CORPORATION	SANTA MONICA, CA		-		YES			
	INVESTMENT CENTERS OF AMERICA, INC	BISMARCK, ND				YES			
	INVEST FINANCIAL CORPORATION	TAMPA, FL				YES			
	CURIAN CLEARING, LLC	DENVER, CO		·····	<u>-</u>	YES			
9.	What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit? KPMG LLP 303 East WACKER DRIVE CHICAGO, IL 60601-5212 What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification? RICHARD D. ASH 1 CORPORATE WAY								
	LANSING, MI 48951 VICE-PRESIDENT/ACTUARY								
11.1	Does the reporting entity own any securities of a real estate holding	company or otherwise hold real estate indirectly? al estate holding company			Yes [] No [Х]		
		parcels involved					•		
11.2	If, yes provide explanation:	adjusted carrying value		\$			0		
12.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTI	TIES ONLY:							
12.1	What changes have been made during the year in the United States	manager or the United States trustees of the reporting er	ntity?						
	Does this statement contain all business transacted for the reporting	, ,			Yes [-	-		
	Have there been any changes made to any of the trust indentures do				Yes [
12.4 13.1	If answer to (12.3) is yes, has the domiciliary or entry state approved Are the senior officers (principal executive officer, principal financial similar functions) of the reporting entity subject to a code of ethics, (a) Honest and ethical conduct, including the ethical handling of acturelationships; (b) Full, fair, accurate, timely and understandable disclosure in the p (c) Compliance with applicable governmental laws, rules and regulated) The prompt internal reporting of violations to an appropriate pers (e) Accountability for adherence to the code.	officer, principal accounting officer or controller, or person which includes the following standards?	s performing		No[Yes[X				
3.11									
13.2 3.21	If the response to 13.2 is Yes, provide information related to amendr	ment(s).			Yes [] No [Х]		
13.3 3.31	Have any provisions of the code of ethics been waived for any of the If the response to 13.3 is Yes, provide the nature of any waiver(s).				Yes [] No [Х]		
	ROA	ARD OF DIRECTORS							
14.	Is the purchase or sale of all investments of the reporting entity pass thereof?	ed upon either by the board of directors or a subordinate			Yes [X] No [1		
15.	Does the reporting entity keep a complete permanent record of the pathereof?	proceedings of its board of directors and all subordinate co	mmittees		Yes [X				
16.]		

GENERAL INTERROGATORIES

FINANCIAL

17.	Has this statement been prepared using a basis of accounting Principles)?	ounting other than Statutory	Accounting Principles (e	e.g., Generally Accepted) 20V	1 No [Y]	
18.1	Total amount loaned during the year (inclusive of Sepa	rate Accounts, exclusive of p	olicy loans): 18.11 To	directors or other office	'S	\$		J
				stockholders not officer				
			18 13 Tr	ustees sunreme or aran	d			
			(F	raternal Only)		\$)
18.2	Total amount of loans outstanding at the end of year (ir	clusive of Separate Account	s exclusive of					
	policy loans):			directors or other office				
				stockholders not officer		\$		J
			18.23 Ir	ustees, supreme or gran Fraternal Only)	d	Φ		n
10 1	Were any assets reported in this statement subject to a	contractual obligation to trai	۲) Defer to another party wi	thout the liability for such		Φ		,
13.1	obligation being reported in the statement?					Yes [] No [X]	
19.2	If yes, state the amount thereof at December 31 of the			ented from others				
				orrowed from others				
			19 23 Le	eased from others		\$	C)
				ther				
20.1	Does this statement include payments for assessments	as described in the Annual				Ψ		
	guaranty association assessments?					Yes [] No [X]	
20.2				ınt paid as losses or risk				
			20.22 Amou	ınt paid as expenses		\$		J
				amounts paid				
21.1	Does the reporting entity report any amounts due from	parent, subsidiaries or affiliat	es on Page 2 of this sta	tement?		Yes [X	1 No []	
21.2	If yes, indicate any amounts receivable from parent incl	uded in the Page 2 amount?				\$	393.927	7
22.1 22.2 23.1 23.2	Were all the stocks, bonds and other securities owned the actual possession of the reporting entity on said do lif no, give full and complete information relating thereto SECURITIES LOANED \$9,566,759 Were any of the stocks, bonds or other assets of the recontrol of the reporting entity, or has the reporting entity force? (Exclude securities subject to Interrogatory 19.1) If yes, state the amount thereof at December 31 of the securities is the securities of the securities and the securities is the securities of the securities and the securities of the securities and the securities of the securities	ate? : porting entity owned at Dece ty sold or transferred any as 1)	mber 31 of the current y sets subject to a put opt 23.21 Loaned to other 23.22 Subject to repur 23.23 Subject to rever 23.24 Subject to dollar 23.25 Subject to rever 23.25 Pledged as colla 23.27 Placed under op 23.28 Letter stock or o 23.29 On deposit with 23.291 Other	rear not exclusively unde	r the nttly in state of the sta	Yes [\$ \$ \$ \$ \$ \$ \$ \$ \$		0 0 0 0 0 0 0
23.3	For category (23.28) provide the following:	0		3	٦			
	Nature of Restriction	2 Descrip	tion	Amount				
		,]			
					_			
					_			
24.1	Does the reporting entity have any hedging transactions	s reported on Schedule DB?				Yes [] No [X]	
		•				-	[//]	
24.2	If yes, has a comprehensive description of the hedging If no, attach a description with this statement.	program been made availab	le to the domiciliary stat	e?	Yes [] No [] N/A [X]]
25.1	Were any preferred stocks or bonds owned as of Dece issuer, convertible into equity?					Yes [] No [X]	
	If yes, state the amount thereof at December 31 of the							

GENERAL INTERROGATORIES

26.	Excluding items in Schedule E, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety
	deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a
	qualified bank or trust company in accordance with Section 3, III Conducting Examinations, G - Custodial or Safekeeping Agreements of the
	NAIC Financial Condition Examiners Handbook?

Yes	ſ	χ	1	No	ſ	- 1

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

1	2
Nature of Custodian(s)	Custodian's Address
THE BANK OF NEW YORK	ONE WALL STREET, 14TH FLOOR NEW YORK, NEW YORK 10286

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

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

26.03 Have there been any changes, including name changes, in the custodian(s) identified in 26.01 during the current year?

Yes [] No [X]

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

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

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

1	2	3
Central Registration		
Depository Number(s)	Name	Address
DEPOSITORY TRUST	PPM AMERICA, INC	225 W. WACKER, SUITE 100 CHICAGO, IL 60606
CORPORATION		

27.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])?

Yes [] No [X]

27.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Book/Adjusted Carrying Value
27.2999 - Total		0

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

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

GENERAL INTERROGATORIES

Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or 28. statement value for fair value

	1	2	3
			Excess of Statement
	Statement (Admitted)		over Fair Value (-), or Fair Value over
	Value	Fair Value	Statement (+)
28.1 Bonds	1,345,765,974	1,336,942,130	(8,823,844)
28.2 Preferred stocks	0	0	0
28.3 Totals	1,345,765,974	1,336,942,130	(8,823,844)

28.4	Describe the sources or	methods	utilized in	determining	the fair v	/alues:

FAIR VALUE SOURCES FOR PUBLICLY TRADED SECURITIES INCLUDE INDEPENDENT PRICING SERVICES, BROKER QUOTES AND OTHER INDEPENDENT SOURCES. FAIR VALUE FOR PRIVATE PLACEMENT SECURITIES AND FOR SECURITIES OTHERWISE NOT AVAILABLE FROM INDEPENDENT SOURCES ARE DERIVED USING A MATRIX PRICING MODEL DEVELOPED BY THE COMPANY'S INVESTMENT MANAGER WHICH CONSIDERS APPROPRIATE INTEREST RATES, SPREADS TO TREASURY SECURITIES, CREDIT QUALITY OF ISSUERS AND DURATION.

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

29.2 If no, list exceptions:

OTHER

Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? 30.1 27.000

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

1 Name	2 Amount Paid
A.M. Best	12.000
Mondy's	15,000
	, , , , , , , , , , , , , , , , , , , ,

Amount of payments for legal expenses, if any? ...

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

1 Name	2 Amount Paid

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

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

1.1	Does	the reporting entity have any direct Medicare Supplement Insurance in force?		Yes [] No [X]	
1.2	If yes	indicate premium earned on U.S. business only		.\$		0
1.3		portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Reason for excluding:	ence Exhibit?	.\$		0
1.4	Indica	te amount of earned premium attributable to Canadian and/or Other Alien not inclu		.\$.0
1.5	Indica	te total incurred claims on all Medicare Supplement Insurance.		\$		٥
1.0	maioc	to that mounted sharing of all mountains supplement mountains.		Ψ		.0
1.6	Indivi	dual policies:	Most current three years:	_		^
			1.61 Total premium earned 1.62 Total incurred claims			
			1.63 Number of covered lives			
			All years prior to most current three years 1.64 Total premium earned	¢		٥
			1.65 Total incurred claims	\$		0.
			1.66 Number of covered lives			
1.7	Group	policies:	Most current three years: 1.71 Total premium earned	Φ.		٥
			1.72 Total incurred claims	\$.u 0
			1.73 Number of covered lives			
			All years prior to most current three years	•		٥
			1.74 Total premium earned 1.75 Total incurred claims	\$		ں <u>.</u> 0
			1.76 Number of covered lives			
2.	Healt	n Test:	1 2			
			Current Year Prior Year			
	2.1	Premium Numerator				
	2.2	Premium Denominator Premium Ratio (2.1/2.2)				
	2.4	Reserve Numerator				
	2.5	Reserve Denominator	1,247,381,3311,324,416,011			
	2.6	Reserve Ratio (2.4/2.5)	0.0000.000			
3.1	Does	this reporting entity have Separate Accounts?		Yes [X] No []	
3.2	If yes	has a Separate Accounts Statement been filed with this Department?	Yes [X	1 No [1 N/A [
3.3		portion of capital and surplus funds of the reporting entity covered by assets in the		, (,	
0.0	distr	butable from the Separate Accounts to the general account for use by the general	account?	.\$	70,992,90)7
3.4		the authority under which Separate Accounts are maintained: E OF NEW YORK INSURANCE CODE 4240				
	SIAI	E OF NEW YORK INSURANCE CODE 4240				
3.5	Was	any of the reporting entity's Separate Accounts business reinsured as of December	31?	Yes [] No [X]	
3.6	Has t	ne reporting entity assumed by reinsurance any Separate Accounts business as of	December 31?	Yes [] No [X]	
3.7	Acco	reporting entity has assumed Separate Accounts business, how much, if any, reins bunts reserve expense allowances is included as a negative amount in the liability from the control of th	or "Transfers to Separate Accounts due or accrued			.0
4.1	by th	ersonnel or facilities of this reporting entity used by another entity or entities or are plus reporting entity (except for activities such as administration of jointly underwritter es)?	group contracts and joint mortality or morbidity	Yes [X] No []	
4.2	Net re	imbursement of such expenses between reporting entities:				
			4.21 Paid	\$	6,931,22	28
			4.22 Received	.\$.0
5.1	Does	the reporting entity write any guaranteed interest contracts?		Yes [] No [X]	
5.2	If yes	what amount pertaining to these lines is included in:				
J.Z	ıı yes	milat amount pertaining to these lines is included in.	5.21 Page 3, Line 1	\$.0
			5.22 Page 4, Line 1	.\$.0
6.	FOR	STOCK REPORTING ENTITIES ONLY:				
6.1	Total	amount paid in by stockholders as surplus funds since organization of the reporting	entity:	\$	143,464,0	76
7.	Total	dividends paid stockholders since organization of the reporting entity:				
	· Otal	and the state of t	7.11 Cash	.\$		0
			7.12 Stock	\$		0

GENERAL INTERROGATORIES

8.1	Does the company reinsure any Workers' Compensation Carve-Out business defined as:	Yes []	No [[X]
	Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death				
	benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business				
	originally written as workers' compensation insurance.				

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

		Reinsurance Assumed	Reinsurance Ceded	Net Retained
8.31	Earned premium	0	0	0
8.32	Paid claims	0	0	0
8.33	Claim liability and reserve (beginning of year)	0	0	0
8.34	Claim liability and reserve (end of year)	0	0	0
8.35	Incurred claims	0	0	0

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

	Attachment Point	Earned Premium	Claim Liability and Reserve
8.41	<\$25,000	0	0
8.42	\$25,000 - 99,999	0	0
8.43	\$100,000 - 249,999	0	0
8.44	\$250,000 - 999,999	0	0
8.45	\$1,000,000 or more	0	0

- 9.1 Does the company have variable annuities with guaranteed benefits? Yes [X] No []
- 9.2 $\,$ If 9.1 is yes, complete the following table for each type of guaranteed benefit.

	/pe	3	4	5	6	7	8	9
1	/pe 2	3	4	5	0	,	0	9
Guaranteed Death Benefit	Guaranteed Living Benefit	Waiting Period Remaining	Account Value Related to Col. 3	Total Related Account Values	Gross Amount of Reserve	Location of Reserve	Portion Reinsured	Reinsurance Reserve Credit
Fund Value	NONE	N/A	249,236	249,236	0	Exhibit 5	None	0
	GMIB - 5%							
Max Anniversary	Rollup/MAV 10 yr.						~ 90% of Living	
1	wait	10 years	4.414.232	4.414.232	16,396	Exhibit 5	Benefit	0
	GMIB - 5%				,			
Max Anniversary	Rollup/MAV 10 yr.						~ 90% of Living	
	wait	9 vears	10,341,705	10.341.705	100,948	Exhibit 5	Benefit	0
	GMIB - 5%	,	, ,	, ,	ŕ			
Max Anniversary	Rollup/MAV 10 yr.						~ 90% of Living	
	wait	8 years	22,893,688	22,893,688	353, 113	Exhibit 5	Benefit	0
	GMIB - 5%							
Max Anniversary	Rollup/MAV 10 yr.						∼ 90% of Living	
Value	wait	7 years	35,009,105	35,009,105	719,594	Exhibit 5	Benefit	0
	GMIB - 6%							
	Rollup/MAV 10 yr.						∼ 90% of Living	
Value	wait	7 years	9,283,909	9,283,909	224,795	Exhibit 5	Benefit	0
	GMIB - 6%							
	Rollup/MAV 10 yr.						\sim 90% of Living	
Value	wait	6 years	1,507,937	1,507,937	26,443	Exhibit 5	Benefit	0
Max Anniversary	GMIB - ROP/MAV 7						∼ 90% of Living	
	yr. wait	3 years	1,471,757	1,471,757	35,684	Exhibit 5	Benefit	0
Max Anniversary	.GMWB - 4-5%/yr.							
	for life	N/A	142,529,677	142,529,677	1,019,904	Exhibit 5	None	0
Max Anniversary	.GMWB - 5-7%/yr.							_
	up to premium	N/A	236, 175, 469	236 , 175 , 469	2,431,148	Exhibit 5	None	0
Max Anniversary								_
Value	NONE	N/A	560,363,569	560,363,569	6,395,756	Exhibit 5	None	0
D	GMIB - 5%						000/ (1::	
	Rollup/MAV 10 yr.	40	5, 141, 621	E 444 004	10, 000	Fullibit F	~ 90% of Living	
Premium	wait	IU years	3, 141,021	3, 141,021	18,202	Exhibit 5	Benefit	0
Datum of	GMIB - 5%						000/ - f l ivina	
	Rollup/MAV 10 yr. wait	Q voors	7 426 545	7 426 545	64,288	Evhibit 5	~ 90% of Living	0
FIEIIIUIII	GMIB - 5%	years	1 ,420,343	7 ,420,343	04,200	EXIIIDIT 3	Delle I I I	
Return of	Rollup/MAV 10 yr.						~ 90% of Living	
		8 years	32 870 452	32 870 452	450,388	Exhibit 5	Benefit	0
i i ciii i diii	GMIB - 5%	yours		02,070,402		LXIIIDIT O	Bonerre	
Return of	Rollup/MAV 10 yr.						~ 90% of Living	
	wait	7 vears	28,618,830	28.618.830	503,387	Exhibit 5	Benefit	0
	GMIB - 6%	, , , , , , , , , , , , , , , , , , ,	20,010,000	20,010,000	200,001			
Return of	Rollup/MAV 10 yr.						~ 90% of Living	
	wait	7 years	3,454,817	3,454,817	52, 178	Exhibit 5		0
	GMIB - 6%	,	, ,	, ,	ŕ			
Return of	Rollup/MAV 10 yr.						∼ 90% of Living	
	wait	6 years	1,808,567	1,808,567	29,264	Exhibit 5	Benefit	0
Return of	GMIB - ROP/MAV 7						~ 90% of Living	
	yr. wait	3 years	263,447	263,447	2,969	Exhibit 5	Benefit	0
Return of	.GMWB - 4-5%/yr.							
	for life	N/A	227,632,310	227,632,310	1,634,745	Exhibit 5	None	0
Return of	_GMWB - 5-7%/yr.							
Premium	up to premium	N/A	392,390,433	392,390,433	2,879,877	Exhibit 5	None	0

Ту	/pe	3	4	5	6	7	8	9
1	2							
Guaranteed	Guaranteed	Waiting Period	Account Value	Total Related	Gross Amount of	Location of	Portion	Reinsurance
Death Benefit	Living Benefit	Remaining	Related to Col. 3	Account Values	Reserve	Reserve	Reinsured	Reserve Credit
Return of								
Premium	NONE	N/A	316,757,433	316,757,433	115,558	Exhibit 5	None	0
	GMWB - Asset							
N/A	Adequacy Testing	N/A	0	0	1,000,000	Exhibit 5	None	0

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

Show amounts of life insurance in this exhibit in thousands (omit \$000)

	Show amounts of	of life insurance in	this exhibit in thou	sands (omit \$000)	4	5
		2007	2006	2005	2004	2003
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	68,648	70,938	61,620	51,271	48,601
2.			390,764	369,007	368,065	364,665
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding EEGLI/SGLI/Line 21, Col. 9 less					
	Lines 43 & 44, Col. 4)					0
5.	Industrial (Line 21, Col. 2)				0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	448,965	461,702	430,627	419,336	413,266
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.	000	40,000	40.074	F 00F	44 770
_	2)				5,095	
	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)				30,045	
10.	Credit life (Line 2, Col. 6)					0
11.	Group (Line 2, Col. 9)					0
12.	Industrial (Line 2, Col. 2)		0	0	0	50.050
13.	Total (Line 2, Col. 10)	1,325	44,487	39,311	35,140	56,056
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	1,0/5,511	1,299,000	1,337,677	1,051,889	1,0/2,219
	Ordinary-individual annuities (Line 20.4, Col. 4)					
16	Credit life (group and individual) (Line 20.4, Col. 5)					0
17.1		0	0	0		0
	Group annuities (Line 20.4, Col. 7)					59,463,333
	A & H-group (Line 20.4, Col. 8)	0	0	0	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18 3	A & H-other (Line 20.4, Col. 10)					0
	A serve sets of all others live a of breakers of the					
10.	20.4,Col. 11)	0	0	0	0	0
20.	Total	555,926,838	449,908,012	343,985,024	324,698,271	316,505,776
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 24, Col. 3)	1,361,089,329	1,454,893,359	1,482,470,156	1,489,320,070	1,410,353,750
22.	Total liabilities excluding Separate Accounts					
	business (Page 3, Line 26)					
23.	Aggregate life reserves (Page 3, Line 1)		, , , , , , , , , , , , , , , , , , , ,			1,294,702,269
24.	Aggregate A & H reserves (Page 3, Line 2)					0
25.	Deposit-type contract funds (Page 3, Line 3)			15,424,173		0
26.	Asset valuation reserve (Page 3, Line 24.1)			10,840,913		5,362,737
27.	Capital (Page 3, Lines 29 and 30)	2,000,000			· · ·	2,000,000
28.	Surplus (Page 3, Line 37)	130,086,103	132,617,505	130 , 449 , 198	121, 143, 032	107,886,825
	Cash Flow (Page 5)	(00 004 054)	(04 700 740)			
29.	Net Cash from Operations (Line 11)	(83,004,254)	(21, /63, /16)	0	0	0
	Risk-Based Capital Analysis					
	Total adjusted capital					
31.	Authorized control level risk - based capital Percentage Distribution of Cash, Cash Equivalents and Invested Assets	11,718,552	15,490,700	14,013,771 [14,251,341	15,244,216
	(Page 2, Col. 3) (Line No. /Page 2, Line 10, Col. 3)					
	x 100.0					
32.	Bonds (Line 1)					98.9
33.	Stocks (Lines 2.1 and 2.2)					0.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)					0.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	5.7	0.0	0.3	1.6	1.1
37.	Contract loans (Line 6)	0.0	0.0	0.0	0.0	0.0
38.	Other invested assets (Line 7)					0.0
39.	Receivables for securities (Line 8)				0.0	0.0
40.	Aggregate write-ins for invested assets (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Cash, cash equivalents and invested assets					
	(Line 10)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

		1 2007	2 2006	3 2005	4 2004	5 2003
	Investments in Parent, Subsidiaries and			300	====	
40	Affiliated hands (Cabadula D. Summaru Line 05					
42.	Affiliated bonds (Schedule D Summary, Line 25, Col. 1)	0	0	0	0	(
43.	Affiliated preferred stocks (Schedule D Summary, Line 39, Col. 1)	0	0	0	0	(
44.	Affiliated common stocks (Schedule D Summary Line 53, Col. 1),	0	0	0	0	(
45.	Affiliated short-term investments (subtotal included in Schedule DA Part 2 Col. 5, Line 7)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated	0	0	0	0	(
48.	Total of above Lines 42 to 47		0	0	0	(
	Total Nonadmitted and Admitted Assets					
49.	Total nonadmitted assets (Page 2, Line 26, Col. 2)	21, 174, 196	13,918,965	9,817,163	8,674,810	8,587,679
50.	Total admitted assets (Page 2, Line 26, Col. 3)	3,039,694,987	2,680,896,479	2,281,679,384	1,992,220,758	1,671,951,120
	Investment Data					
51.	Net investment income (Exhibit of Net Investment Income)	83,314,178	87,032,980	86,718,156	85,094,531	81,097,097
52.	Realized capital gains (losses)	(2,532,219)	46,572	(236,435)	4,391,410	132,869
53.	Unrealized capital gains (losses)	46,464	71,088	(9,036)	44,097	1,750,059
54.	Total of above Lines 51, 52 and 53	80,828,423	87 , 150 , 640	86,472,685	89,530,038	82,980,025
	Benefits and Reserve Increases (Page 6)					
55.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	284,897,321	233,146,834	161,646,272	111,987,652	99,059,779
56.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	0	0	0	0	(
57.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	799,693	692,370	639,658	597,580	473,023
58.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	0	0	0	0	(
59.	Dividends to policyholders (Line 30, Col. 1)	0	0	0	0	(
	Operating Percentages					
60.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	8.3	8.4	9.0	8.6	8.0
61.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0		4.6	6.0	6.0	6.0
62.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
63.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
64.	A & H expense percent excluding cost conatinment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
	expenses (Schedule H, Pt. 1, Line 10, Col. 2) A & H Claim Reserve Adequacy	0.0	0.0	0.0	0.0	0.0
65.	Incurred lesses on prior years' claims aroun health					
00.	(Schedule H, Part 3, Line 3.1 Col. 2)	0	0	0	0	(
66.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	0	0	0	0	(
67.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	0	0	0	0	(
68.	Prior years' claim liability and reserve-health other than Group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)					
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
69.	Industrial life (Col. 2)	0	0	0	0	(
70.	Ordinary - life (Col. 3)	(36,770)	146,425	201,089	52,728	161,873
71.	Ordinary - individual annuities (Col. 4)					
72.	Ordinary-supplementary contracts (Col. 5)					
73.	Credit life (Col. 6)	0	0	0	0	(
74.	Group life (Col. 7)					
75.	Group annuities (Col. 8)					
76.	A & H-group (Col. 9)					
77.	A & H-credit (Col. 10)					
78.	A & H-other (Col. 11)				0	
79.	Aggregate of all other lines of business (Col. 12)	0	0	0	0	(



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

DIRE	CT BUSINESS IN THE STATE OF Grand Total			DURING THE YEAR 2007			
NAIC	Group Code 0918	LI	FE INSURANCE	•	NAIC Compa	any Code 60140	
		1	2	3	4	5	
	DIRECT PREMIUMS		Credit Life (Group				
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total	
1.	Life insurance	1,666,248	0	0	0	1,666,248	
2.	Annuity considerations	555,298,054	0	333,975	0	555,632,029	
3.	Deposit-type contract funds Other considerations	1,620,758	XXX	0	XXX	1,620,758	
4.	Other considerations	0	0	0	0	0	
5.	Totals (Sum of Lines 1 to 4)	558,585,060	0	333,975	0	558,919,035	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life in	nsurance:						
6.1	Paid in cash or left on deposit	0	0	0	0	0	
6.2	Applied to pay renewal premiums	0	0	0	0	0	
6.3	Applied to provide paid-up additions or shorten the						
	endowment or premium-paying period	0	0	0	0	0	
6.4	Other	0	0	0	0	0	
6.5	Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0	
Annu	ities:						
7.1	Paid in cash or left on deposit	0	0	0	0	0	
7.2	Applied to provide paid-up annuities	0	0	0	0	0	
7.3	Other	0	0	0	0	0	
7.4	Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0	

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189,364,710

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Grand Totals (Lines 6.5 plus 7.4)

Death benefits

Annuity benefits .

Matured endowments

DETAILS OF WRITE-INS

DIRECT CLAIMS AND BENEFITS PAID

Surrender values and withdrawals for life contracts...

Aggregate write-ins for miscellaneous direct claims and benefits paid

All other benefits, except accident and health

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

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

8.

9

10.

11.

13.

14

15.

1301. 1302. 1303.

Totals

1303.										
1398. Summary of Line 13 from o			0		0		0		0	0
1399. Totals (Lines 1301 thru 130 above)	03 plus 139		0			0)	0	0
		- · ·		Credit Life				1 11 1		T
DIDEOT DEATH		Ordinary	(Group and Individual)		-	Group		ndustrial		Total
DIRECT DEATH BENEFITS AND MATURED	1	2	No. of Ind.Pols.	4	5	6	/	8	9	10
ENDOWMENTS INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior year	0	0	0	0	0	0	0	0	0	0
17. Incurred during current year Settled during current year:	3	916,075	0	0	0	0	0	0	3	916,075
18.1 By payment in full	2	766,075	0	0	0	0	0	0	2	766,075
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	2	766,075	0	0	0	0	0	0	2	766,075
18.4 Reduction by compromise	0	0		0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	2	766,075	0	0	0	0	0	0	2	766.075
19. Unpaid Dec. 31, current year (16+17-18.6)	1	150,000	0		0	0	0	0	1	150,000
POLICY EXHIBIT 20. In force December 31, prior					No. of Policies					
	1,551	461 700 577	0	(a)0	0	٥ .	0	0	1,551	461,700,577
	8	1,325,000		Ω	0	0	0	n		1,325,000
22. Other changes to in force (Net)				0	0	0	0	0	(44)	, ,
23. In force December 31 of current year	1,515	448,963,577		(a) 0			0		1,515	448,963,577

ACCIDENT AND HEALTH INSURANCE

....0 current year \$

	_	100122111 7412				
		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)	0	0	0	0	0
24.1	Federal Employees Health Benefits Program					
	premium (b)		0	0	0	0
24.2	Credit (Group and Individual)	0	0	0	0	0
24.3	Collectively Renewable Policies (b)	0	0	0	0	0
24.4	Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
	Other Individual Policies:					
25.1	Non-cancelable (b)	0	0	0	0	0
	Guaranteed renewable (b)		0	0	0	0
25.3	Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4	Other accident only	0	0	0	0	0
25.5	All other (b)	0	0	0	0	0
25.6	Totals (Sum of Lines 25.1 to 25.5)	0	0	0	0	0
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	0	0	0	0	0

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

EXHIBIT OF LIFE INSURANCE

				LAHIDH	OF LIFE IN						
			ıstrial		dinary	Credit Life (Gro	up and Individual)		Group		10
		1	2	3	4	5 Number of Individual Policies and Group	6	Numb 7	er of 8	9	Total
		Number of Policies	Amount of Insurance (a)	Number of Policies	Amount of Insurance (a)	Certificates	Amount of Insurance (a)	Policies	Certificates	Amount of Insurance (a)	Amount of Insurance (a)
1.	In force end of prior year	0	0	1,551		0	0	0	0	0	461,702
2.	Issued during year	0	0	8	1,325	0	0	0	0	0	1,325
3.	Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4.	Revived during year	0	0	5	1,340	0	0	0	0	0	1,340
5.	Increased during year (net)	0	0	0	926	0	0	0	0	0	926
6.	Subtotals, Lines 2 to 5	0	0	13	3,591	0	0	0	0	0	3,591
7.	Additions by dividends during year	XXX	0	XXX	0	XXX	0	XXX	XXX	0	0
8.	Aggregate write-ins for increases	0	0	0	· ·	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	0	0	1,564	465,293	0	0	0	0	0	465,293
	Deductions during year:										
10.	Death	0	0	2	650	0	0	XXX	0	0	650
11.	Maturity	0	0	0	0	0	0	XXX	0	0	0
12.	Disability	0	0	0	0	0	0	XXX	0	0	0
13.	Expiry	0	0	0	0	0	0	0	0	0	0
14.	Surrender	0	0	5	2,115	0	0	0	0	0	2,115
15.	Lapse	0	0	40		0	0	0	0	0	11,537
16.	Conversion	0	0	2	300	0	0	XXX	XXX	XXX	300
17.	Decreased (net)	0	0	0	1,726	0	0	0	0	0	1,726
18.	Reinsurance	0	0	0	0	0	0	0	0	0	0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals, (Lines 10 to 19)	0	0	49	16,328	0	0	0	0	0	16,328
	In force end of year, (Line 9 minus Line 20)	0	0	1,515	448,965	0	0	0	0	0	448,965
	Reinsurance ceded end of year	XXX	0	XXX	356,635	XXX	0	XXX	XXX	0	356,635
	Line 21 minus Line 22	XXX	0	XXX	92,330	XXX	(b) 0	XXX	XXX	0	92,330
	DETAILS OF WRITE-INS				· ·						
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow										
0030.	page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8										
	above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.		_									
	page.	ļ0	0	0	J0	ļ0	0	0	0	ļ0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19	0	۸	^	0	_	0	۸	0	_	
	above)	U	1 0 1	U	1 0	U	U	U	U	1 0	U

a)	Amount	s of lif	e insurance	in this	exhibit	shall b	oe s	hown	in 1	thousands	(omit	00	(0
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⁽b) Group \$ _____0 ; Individual \$ _____0

EXHIBIT OF LIFE INSURANCE (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Indu	strial	Ordi	nary
		1	2	3	4
			Amount of Insurance		Amount of Insurance
		Number of Policies	(a)	Number of Policies	(a)
24.	Additions by dividends	XXX	0	XXX	0
25.	Other paid-up insurance	0	0	0	0
26.	Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)	In Force E (Included	nd of Year in Line 21)
		1	2	3	4
			Amount of Insurance		Amount of Insurance
	Term Insurance Excluding Extended Term Insurance	Number of Policies	(a)	Number of Policies	(a)
27.	Term policies - decreasing	0	0	0	0
28.	Term policies - other	2	325	1 , 188	365,941
29.	Other term insurance - decreasing	XXX	0	XXX	0
30.	Other term insurance	XXX	100	XXX	14,375
31.	Totals, Lines 27 to 30		425	1, 188	380,316
	Reconciliation to Lines 2 and 21:			·	·
32.	Term additions	XXX	0	XXX	0
33.	Totals, extended term insurance	XXX	XXX	0	0
34.	Totals, whole life and endowment	6	900	327	68,648
35.	Totals (Lines 31 to 34)	8	1,325	1,515	448,964

CLASSIFICATION OF AMOUNT OF INSURANCE (a) BY PARTICIPATING STATUS

			uring Year in Line 2)	In Force E (Included	nd of Year in Line 21)
		1	2	3	4
		Non-Participating	Participating	Non-Participating	Participating
36	Industrial	0	0	0	0
37.	Ordinary	1,325	0	448,964	0
38.	Credit Life (Group and Individual)	0	0	0	0
39.	Group	0	0	0	0
40.	Totals (Lines 36 to 39)	1,325	0	448,964	0

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Cred	it Life	Gro	oup
		1	2	3	4
		Number of Individual			
		Policies and Group	Amount of Insurance		Amount of Insurance
		Certificates	(a)	Number of Certificates	(a)
41.	Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	xxx	0	xxx
43.	Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44.	Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45.	Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

	46.	Amount of additional accidental death benefits in force end of year under ordinary policies (a)	4,830
--	-----	---	-------

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above. 47.1 CURRENT COMMUTED VALUES 47.2 WIFE - \$1000 PER UNIT, CHILD'S RIDER AND CHILDREN'S BENEFITS UNDER FAMILY RIDERS - \$2500 PER UNIT

POLICIES WITH DISABILITY PROVISIONS

			Industrial		Ordinary		Credit	Group	
		1	2	3	4	5	6	7	8
								Number of	
		Number of	Amount of Insurance	Number of	Amount of Insurance	Number of	Amount of Insurance	Certifi-	Amount of Insurance
	Disability Provisions	Policies	(a)	Policies	(a)	Policies	(a)	cates	(a)
48.	Waiver of Premium	0	0	337	92,335	0	0	0	0
49.	Disability Income	0	0	0	0	0	0	0	0
50.	Extended Benefits	0	0	XXX	XXX	0	0	0	0
51.	Other	0	0	0	0	0	0	0	0
52.	Total	0	(b) 0	337	(b) 92.335	0	(b) 0	0	(b) 0

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

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

	SOFF LEMENTALLY CONTRACTS								
		Ordi	nary	Gr	oup				
		1	2	3	4				
		Involving Life	Not Involving Life	Involving Life	Not Involving Life				
		Contingencies	Contingencies	Contingencies	Contingencies				
1.	In force end of prior year								
2.	Issued during year								
3.	Reinsurance assumed								
4.	Increased during year (net)								
5.	Increased during year (net)								
	Deductions during year:								
6.	Decreased (net)								
7.	Reinsurance ceded								
8.	Totals (Lines 6 and 7)								
9.	In force end of year								
10.	Amount on deposit				(a)				
11.	Income now payable		` '		· /				
12.	Amount of income payable	(a)	(a)	(a)	(a)				

ANNUITIES

		ANNUTTES			
		Ord	inary	Gr	oup
		1	2	3	4
		Immediate	Deferred	Contracts	Certificates
1.	In force end of prior year	371	20,569	2	17,417
2.	Issued during year	27	5,239	0	8
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	25	0	0	11
5.	Totals (Lines 1 to 4)	423	25,808	2	17,436
	Deductions during year:				
6.	Decreased (net)	30	1,637	0	1,690
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)		1,637	0	1,690
9.	In force end of year		24, 171	2	15,746
	Income now payable:				
10.	Amount of income payable	(a) 4,179,876	XXX	XXX	(a) 810,865
	Deferred fully paid:				
11.	Account balance	XXX	(a) 150,449,475	XXX	(a) 691,162,994
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 401,598,585	XXX	(a) 0

ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cro	edit	Ot	her
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year						
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)	_	XXX		VVV		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX		XXX
	Deductions during year:						
6.	Conversions		XX	(XX		XXX	XXX
7.	Decreased (net)		XXX		XXX		XXX
8.	Reinsurance ceded	_	XXX		1004		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX		XXX
10.	In force end of year		(a)		(a)		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(403,850)
2.	Current year's realized pre-tax capital gains/(losses) of \$(628,728) transferred into the reserve net of taxes of \$256,018	(884,747)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	(74,206)
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(1,362,803)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(363, 176)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(999,627)

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2007	(400,806)	47,425	(9,795)	(363, 176)
2.	2008	(419,031)	313,476	(20,481)	(126,036)
3.	2009	(299,084)	360,218	(18,774)	42,359
4.	2010	(109,607)	131,958	(13,728)	8,623
5.	2011	102,046	(102,280)	(8,534)	(8,767)
6.	2012	190,833	(358,023)	(2,894)	(170,084)
7.	2013	170,770	(442,493)	0	(271,724)
8.	2014	112,760	(356,849)	0	(244,089)
9.	2015	63,416	(260,500)	0	(197,084)
10.	2016	29,195	(164,151)	0	(134,955)
11.	2017	17 , 168	(53,527)	0	(36,359)
12.	2018	18,027	0	0	18,027
13.	2019	19,457	0	0	19,457
14.	2020	20,602	0	0	20,602
15.	2021	21,746	0	0	21,746
16.	2022	20,316	0	0	20,316
17.	2023	16,310	0	0	16,310
18.	2024	12,018	0	0	12,018
19.	2025	7,440	0	0	7,440
20.	2026	2,575	0	0	2,575
21.	2027	0	0	0	0
22.	2028	0	0	0	0
23.	2029	0	0	0	0
24.	2030	0	0	0	0
25.	2031	0	0	0	0
26.	2032	0	0	0	0
27.	2033	0	0	0	0
28.	2034	0	0	0	0
29.	2035	0	0	0	0
30.	2036	0	0	0	0
31.	2037 and Later	0	0	0	0
32.	Total (Lines 1 to 31)	(403,848)	(884,747)	(74,206)	(1,362,801)

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

ASSET VALUATION RESERVE

		Default Component			Equity Component		
	1	2	3	4	5	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	12,115,002	0	12,115,002	71,522	0	71,522	12 , 186 , 524
Realized capital gains/(losses) net of taxes - General Account	(1,775,526)	0	(1,775,526)	0	0	0	(1,775,526)
Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
Unrealized capital gains/(losses) net of deferred taxes - General Account	0	0	0	46,464	0	46,464	46,464
Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	2,118,569	0	2,118,569	0	0	0	2,118,569
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	12,458,045	0	12,458,045	117,986	0	117,986	12,576,031
9. Maximum reserve	9,962,964	0	9,962,964	80,816	0	80,816	10,043,780
10. Reserve objective	6,815,481	0	6,815,481	80,816	0	80,816	6,896,297
11. 20% of (Line 10 - Line 8)	(1,128,513)	0	(1,128,513)	(7,434)	0	(7,434)	(1,135,947)
12. Balance before transfers (Lines 8 + 11)	11,329,532	0	11,329,532	110,552	0	110,552	11,440,084
13. Transfers	0	0	0	0	0	0	xxx
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	(1,366,568)	0	(1,366,568)	(29,737)	0	(29,737)	(1,396,305)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	9,962,964	0	9,962,964	80,815	0	80,815	10,043,779

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

			1	2	3	4	Basic Co	ntribution	Recon	e Objective	Maximum Reserve	
			1	۷	3	*	5	6	7	8	9	10
Line				Reclassify		Balance for AVR		· ·	,		Ů	10
Num-	NAIC		Book/Adjusted	Related Party	Add Third Party	Reserve Calculations		Amount		Amount		Amount
ber	Designation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	2,572,423	XXX	XXX	2,572,423	0.0000	0	0.0000	0	0.0000	0
2.	1	Highest Quality	673,583,355	XXX	XXX	673,583,355	0.0004	269,433	0.0023	1,549,242	0.0030	2,020,750
3.	2	High Quality	525,309,324	XXX	XXX	525,309,324	0.0019	998,088	0.0058	3,046,794	0.0090	4,727,784
4.	3	Medium Quality	48,623,490	XXX	XXX	48,623,490	0.0093	452, 198	0.0230	1, 118, 340	0.0340	1,653,199
5.	4	Low Quality	13,899,771	XXX	XXX	13,899,771	0.0213	296,065	0.0530	736,688	0.0750	1,042,483
6.	5	Lower Quality	1,637,218	XXX	XXX	1,637,218	0.0432	70,728	0.1100	180,094	0.1700	278,327
7.	6	In or Near Default	0	XXX	XXX		0.0000	0	0.2000	0	0.2000	0
8.		Total Unrated Multi-class Securities Acquired by Conversion	0	XXX	xxx	0	XXX	0	XXX	0	XXX	0
9.		Total Bonds (Sum of Lines 1 through 8) (Page 2, Line 1,	•	AVA	XXX	,	XXX	Ŭ	XXX	0	XXX	
J.		Net Admitted Asset)	1,265,625,581	XXX	XXX	1,265,625,581	XXX	2,086,512	XXX	6,631,158	XXX	9,722,543
		PREFERRED STOCK										
10.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
11.	2	High Quality	0	XXX	XXX		0.0019	0	0.0058	0	0.0090	0
12.	3	Medium Quality	0	XXX	XXX		0.0093	0	0.0230	0	0.0340	0
13.	4	Low Quality	0	XXX	XXX		0.0213	0	0.0530	0	0.0750	0
14.	5	Lower Quality	0	XXX	XXX		0.0432	0	0.1100	0	0.1700	0
15.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
16.		Affiliated Life with AVR	. 0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16) (Page 2, Line 2.1, Net Admitted Asset)	0	XXX	xxx	0	xxx	0	XXX	0	XXX	0
		SHORT - TERM BONDS										
18.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.	1	Highest Quality	80,140,393	XXX	XXX	80.140.393	0.0004	32.056	0.0023	184.323	0.0030	240.421
20.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
21.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
22.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
23.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
24.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
25.		Total Short - Term Bonds (Sum of lines 18 through 24)	80.140.393	XXX	XXX	80.140.393	XXX	32.056	XXX	184.323	XXX	240.421

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

			1	2	3	4	Basic C	Contribution	Reserve	Objective	Maximu	m Reserve
Line Num- ber	NAIC Designation	'	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	0 .	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
27.	1	Highest Quality	0 .	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
28.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
29.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
30.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
31.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
32.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
33.		Total Derivative Instruments	. 0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
34.		Total (Lines 9 + 17 + 25 + 33)	1,345,765,974	XXX	XXX	1,345,765,974	XXX	2,118,569	XXX	6,815,481	XXX	9,962,964
		MORTGAGE LOANS In Good Standing:		0	2004		0.0000 ()		0.0400 ()		0.0400 ()	0
35.		Farm Mortgages		0	XXX		0.0063 (a) 0.0003	0	0.0120 (a) 0.0006		0.0190 (a) 0.0010	0
36.		Residential Mortgages - Insured or Guaranteed		0	XXX XXX	0	0.0003	0	0.0006		0.0040	0
37.		Residential Mortgages - All Other Commercial Mortgages - Insured or Guaranteed		٠	XXX		0.0003		0.0006		0.0010	٥٥
38. 39.		Commercial Mortgages - Ill Other	0	٥	XXX		0.0063 (a)		0.0120 (a)		0.0190 (a)	٥٥
l l		In Good Standing With Restructured Terms			XXX		0.2800 (b)		0.6200 (b)		1.0000 (a)	0
40.		Overdue, Not in Process:		U				U			(a) 0000.	0
41.		Farm Mortgages	0	٥	XXX	0	0.0420	0	0.0760	0	0.1200	0
42.		Residential Mortgages - Insured or Guaranteed	0	 1	XXX		0.005		0.0012		0.0020	٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠
43.		Residential Mortgages - All Other	n	 0	XXX		0.0025		0.0058	 n	0.0090	٥
44.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	0	0.0012	0	0.0020	
45.		Commercial Mortgages - All Other	0		XXX	0	0.0420	0	0.0760	0	0.1200	
10.		In Process of Foreclosure:					5.0 120					
46.		Farm Mortgages	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
47.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0	0.0040	0	0.0040	0
48.		Residential Mortgages - All Other	0	0	XXX	0	0.0000		0.0130	0	0.0130	0
49.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	0 [0.0040	0 [0.0040	0
50.		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	0	0.1700	0	0.1700	0
51.		Total Schedule B Mortgages (Sum of Lines 35 through 50) (Page 2, Line 3, Net Admitted Asset)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
52.		Schedule DA Mortgages	0	0	XXX	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
53.		Total Mortgage Loans on Real Estate (Line 51 + 52)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

⁽a) Times the company's Experience Adjustment Factor (EAF).

⁽b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

⁽c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

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

			<u> LQOII</u> I	AILD O		SILD ASS		OILLIA				
			1	2	3	4		ntribution	Reserv	e Objective		ım Reserve
							5	6	7	8	9	10
Line				Reclassify		Balance for AVR						
Num-	NAIC	5	Book/Adjusted	Related Party	Add Third Party	Reserve Calculations		Amount		Amount		Amount
ber	Designation		Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	404,079	XXX	XXX		0.0000	0	0.2000 (d)	80,816	0.2000 (d)	80,816
2.		Unaffiliated - Private	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
3.		Federal Home Loan Bank	0	XXX	XXX	0	0.0000	0	0.0050	0	0.0080	0
4.		Affiliated - Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations	0	0		0	XXX	0	XXX	0	XXX	0
6.		Fixed Income - Highest Quality	0	0		0	XXX	0	XXX	0	XXX	0
7.		Fixed Income - High Quality	0	0		00	XXX	0	XXX	0	XXX	0
8.		Fixed Income - Medium Quality	0	0		00	XXX	0	XXX	0	XXX	0
9.		Fixed Income - Low Quality	0	0		00	XXX	0	XXX	0	XXX	0
10.		Fixed Income - Lower Quality	0	0		0	XXX	0	XXX	0	XXX	0
11.		Fixed Income - In/Near Default	0	0		0	XXX	0	XXX	0	XXX	0
12.		Unaffiliated Common Stock - Public	0	0		0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0
13.		Unaffiliated Common Stock - Private	0	0		0	0.0000	0	0.1600	0	0.1600	0
14.		Mortgage Loans	0	0		00	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
15.		Real Estate	0	0		0	0.0000 (e)	0	0.0000 (e)	0	0.0000 (e)	0
16.		Affiliated - Certain Other (See SVO Purposes and					. ,		, ,		` '	
		Procedures Manual)	0	XXX	XXX	0	0.0000	0	0.1300	0	0.1300	0
17.		Affiliated - All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0
18.		Total Common Stock (Sum of Lines 1 through 17)(Page 2,										
		Line 2.2, Net Admitted Asset)	404,079	0	(404,079	XXX	0	XXX	80,816	XXX	80,816
		REAL ESTATE										
19.		Home Office Property (General Account only)	0	0		0	0.0000	0	0.0750	0	0.0750	0
20.		Investment Properties	0	0		0	0.0000	0	0.0750	0	0.0750	0
21.		Properties Acquired in Satisfaction of Debt	0	0		0	0.0000	0	0.1100	0	0.1100	0
22.		Total Real Estate (Sum of Lines 19 through 21)	0	0		0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING										
		CHARACTERISTICS OF BONDS										
23.		Exempt Obligations	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
24.	1	Highest Quality	0	XXX	XXX	0	0.0004	0	0.0023	0	0.0030	0
25.	2	High Quality	0	XXX	XXX	0	0.0019	0	0.0058	0	0.0090	0
26.	3	Medium Quality	0	XXX	XXX	0	0.0093	0	0.0230	0	0.0340	0
27.	4	Low Quality	0	XXX	XXX	0	0.0213	0	0.0530	0	0.0750	0
28.	5	Lower Quality	0	XXX	XXX	0	0.0432	0	0.1100	0	0.1700	0
29.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2000	0	0.2000	0
30.		Total with Bond characteristics (Sum of Lines 23 through										
		29)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Maximur	m Reserve
Line Num- ber	NAIC Designation		Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF PREFERRED STOCKS										
1.	1	Highest Quality	0	XXX	XXX	0	0.0004	(0.0023	0	0.0030	
2.	2	High Quality	0	XXX	XXX	0	0.0019		0.0058	0	0.0090	
3.	3	Medium Quality	0	XXX	XXX	0	0.0093	(0.0230	0	0.0340	
4.	4	Low Quality	0	XXX	XXX	0	0.0213	(0.0530	0	0.0750	
5.	5	Lower Quality	0	XXX	XXX	0	0.0432	(0.1100	0	0.1700	
S.	6	In or Near Default	0	XXX	XXX	0	0.0000	(0.2000	0	0.2000	
7.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	(0.0000	0	0.0000	
3.		Total with Preferred Stock characteristics(Sum of Lines 31 through 37)	0	xxx	XXX	0	XXX	(XXX	0	XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing:										
).		Farm Mortgages	0	0	XXX	0	0.0063 (a)	(0.0120 (a)	0	0.0190 (a)	
١.		Residential Mortgages - Insured or Guaranteed	0	0	XXX		0.0003	(0.0006	0	0.0010	
		Residential Mortgages - All Other	0	XXX	XXX	0	0.0013	(0.0030	0	0.0040	
		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0003		0.0006	0	0.0010	
		Commercial Mortgages - All Other	0	0	XXX		0.0063 (a)	(0.0120 (a)	0	0.0190 (a)	
.		In Good Standing With Restructured Terms	0	0	XXX	0	0.2800 (b)	(0.6200 (b)	0	1.0000 (b)	
		Overdue, Not in Process:					. ,		. ,			
		Farm Mortgages	0	0	XXX	0	0.0420	(0.0760	0	0.1200	
.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005		0.0012	0	0.0020	
		Residential Mortgages - All Other	0	0	XXX	0	0.0025		0.0058	0	0.0090	
		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0005	(0.0012	0	0.0020	
).		Commercial Mortgages - All Other	0	0	XXX	0	0.0420	(0.0760	0	0.1200	
		In Process of Foreclosure:										
).		Farm Mortgages	0	0	XXX	0	0.0000	(0.1700	0	0.1700	
.		Residential Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000		0.0040	0	0.0040	
		Residential Mortgages - All Other	0	0	XXX	0	0.0000	(0.0130	0	0.0130	
.		Commercial Mortgages - Insured or Guaranteed	0	0	XXX	0	0.0000	(0.0040	0	0.0040	
		Commercial Mortgages - All Other	0	0	XXX	0	0.0000	(0.1700	0	0.1700	
5.		Total with Mortgage Loan Characteristics (Sum of Lines 39 through 54)	0	0	XXX	0	XXX	(0	XXX	

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

						OILD AGG				011 11	Maximum Reserve		
			1	2	3	4		Contribution	Reserve	Objective			
Line Num- ber	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	/ Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)	
Dei	Designation	INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	Oditying value	Liteumbrances	Liteumbrances	(0013. 1 + 2 + 3)	i actor	(0013.4 x 3)	1 actor	(0013. 4 x 1)	1 actor	(0013. 4 x 3)	
		OF COMMON STOCK											
56.		Unaffiliated Public	0	XXX	XXX	0	0.0000	0	0.1300 (d)	0	0.1300 (d)	0	
57.		Unaffiliated Private	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0	
58.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0	
59.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	xxx	xxx	0	0.0000	0	0.1300	0	0.1300	0	
60.		Affiliated Other – All Other	0	XXX	XXX	0	0.0000	0	0.1600	0	0.1600	0	
61.		Total with Common Stock characteristics (Sum of Lines 56 through 60)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE											
62.		Home Office Property (General Account only)	0	0		0	0.0000	0	0.0750	0	0.0750	0	
63.		Investment Properties	0	0	(0	0.0000	0	0.0750	0	0.0750	0	
64		Properties Acquired in Satisfaction of Debt	0	0	(0	0.0000	0	0.1100	0	0.1100	0	
65.		Total with Real Estate Characteristics (Lines 62 through 64)	0	0		0	XXX	0	XXX	0	XXX	0	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS											
66.		Guaranteed Federal Low Income Housing Tax Credit	0	0	(0	0.0003	0	0.0006	0	0.0010	0	
67.		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	(0	0.0063	0	0.0120	0	0.0190	0	
68.		State Low Income Housing Tax Credit	0	0	(0	0.0273	0	0.0600	0	0.0975	0	
69.		All Other Low Income Housing Tax Credit	0	0	(0	0.0273	0	0.0600	0	0.0975	0	
70.		Total LIHTC	0	0	(0	XXX	0	XXX	0	XXX	0	
		ALL OTHER INVESTMENTS											
71.		Other Invested Assets – Schedule BA	0	XXX	(0	0.0000	0	0.1300	0	0.1300	0	
72.		Other Short-Term Invested Assets - Schedule DA	0	XXX	(0	0.0000	0	0.1300	0	0.1300	0	
73.		Total All Other (Sum of Lines 71 + 72)	0	XXX	(0	XXX	0	XXX	0	XXX	0	
74.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 30, 38, 55, 61, 65, 70 and 73)	0	0	(0	XXX	0	XXX	0	XXX	0	

⁽a) Times the company's experience adjustment factor (EAF).

⁽b) Column 9 is the greater of 6.4% without any EAF adjustments or a company's EAF adjusted In Good Standing (IGS) factor plus 150 basis points. Columns 5 and 7 are 28% and 62% respectively of Column 9.

⁽c) Determined using the same factors and breakdowns used for directly owned mortgage loans.

⁽d) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).

⁽e) Determined using the same factors and breakdowns used for directly owned real estate.

Asset Valuation Reserve Replications (Synthetic) Assets NONE

Schedule A - Verification Between Years NONE

Schedule B - Verification Between Years NONE

Schedule BA - Verification Between Years $N\ O\ N\ E$

SCHEDULE D - SUMMARY BY COUNTRY

		Long-Term Bonds and Stocks	OWNED December 3	or Gurrent Year	3	Λ
	Description	on	1 Book/Adjusted Carrying Value	2 Fair Value	Actual Cost	4 Par Value of Bonds
BONDS	1.	United States		2,609,582	2,581,186	2,574,524
Governments	2.	Canada		0	0	0
(Including all obligations guaranteed	3.	Other Countries	0	0	0	0
by governments)	4.	Totals	2,572,423	2,609,582	2,581,186	2,574,524
States, Territories and Possessions	5.	United States	, , ,	0	0	0
(Direct and guaranteed)	6.	Canada		0	0	0
(7.	Other Countries	0	0	0	0
	8.	Totals	0	0	0	0
Political Subdivisions of States,	9.	United States	0	0	0	0
Territories and Possessions (Direct	10.	Canada	0	0	0	0
and guaranteed)	11.	Other Countries	0	0	0	0
	12.	Totals	0	0	0	0
Special revenue and special	13.	United States		11,071,119	11,039,251	11, 162, 469
assessment obligations and all non-	14.	Canada		0	0	0
guaranteed obligations of agencies	15.	Other Countries	0	0	0	0
and authorities of governments and their political subdivisions	16.	Totals	11,058,934	11,071,119	11,039,251	11,162,469
Public Utilities (unaffiliated)	17.	United States		84,966,770	82,477,427	81,344,800
Public Othities (unanimated)	17.	Canada		04,900,770		01,344,000
	19.	Other Countries	6,999,506	6,864,310	0 6,999,470	7,000,000
	20.	Totals	88,965,316	91,831,080	89,476,897	88,344,800
Industrial and Miscellaneous and		United States		956,085,854	973.660.732	970.384.366
Credit Tenant Loans (unaffiliated)	21. 22.	Canada		69, 264, 389		970,364,366
(23.	Other Countries	127,615,342	124,762,431	127,638,927	127,551,473
	24.		1,163,028,909	1, 150, 112, 674	1,169,540,015	1,167,425,396
Devent Cubaidiaries and Affiliates		Totals	1, 103,028,909	1, 130, 112,674	1, 109,540,015	1, 107, 423, 390
Parent, Subsidiaries and Affiliates	25.	Totals	1,265,625,582	1,255,624,455	1,272,637,349	1 200 507 100
PREFERRED OTOOKO	26.	Total Bonds				1,269,507,189
PREFERRED STOCKS	27.	United States		0	0	
Public Utilities (unaffiliated)	28.	Canada	0	0	0	
	29.	Other Countries	0		-	
· · · ·	30.	Totals		0	0	
Banks, Trust and Insurance Companies (unaffiliated)	31.	United States		0	0	
Companies (unanimateu)	32.	Canada		0	0	
	33.	Other Countries	0	0	0	
	34.	Totals	0	0	0	
Industrial and Miscellaneous (unaffiliated)	35.	United States		0	0	
(unanilated)	36.	Canada		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	45.	United States	0	0	0	
Companies (unaffiliated)	46.	Canada	0	0	ļ0	
	47.	Other Countries	0	0	0	-
	48.	Totals	0	0	0	
Industrial and Miscellaneous	49.	United States	375,612	375,612	240,442	
(unaffiliated)	50.	Canada	0	0	0	
	51.	Other Countries	28,467	28,467	20,656	
	52.	Totals	404,079	404,079	261,098	
Parent, Subsidiaries and Affiliates	53.	Totals	0	0	0	
	54.	Total Common Stocks	404,079	404,079	261,098	
	55.	Total Stocks	404,079	404,079	261,098	
	56.	Total Bonds and Stocks	1,266,029,661	1,256,028,534	1,272,898,447	J

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

		Borido aria	<i>a</i> 0.00	
1.	Book/adjusted carrying value of bonds and stocks,		7.	Amortization of premium2,965,151
	prior year	1,433,809,454	8.	Foreign Exchange Adjustment:
2.	Cost of bonds and stocks acquired, Col. 7, Part 3	135 , 718 , 184		8.1 Col. 15, Part 10
3.	Accrual of discount	941,977		8.2 Col. 19, Part 2, Sec. 10
4.	Increase (decrease) by adjustment:			8.3 Col. 16, Part 2, Sec. 20
	4.1 Col. 12 - 14, Part 1(1,883,057)			8.4 Col. 15, Part 40
	4.2 Col. 15 - 17, Part 2, Sec. 10		9.	Book/adjusted carrying value at end of current period1,266,029,660
	4.3 Col. 15, Part 2, Sec. 246,464		10.	Total valuation allowance0
	4.4 Col. 11 - 13, Part 40	(1,836,593)	11.	Subtotal (Lines 9 plus 10)
5.	Total gain (loss), Col. 19, Part 4	(649, 162)	12.	Total nonadmitted amounts0
6.	Deduct consideration for bonds and stocks disposed		13.	Statement value of bonds and stocks, current period1,266,029,660
	of Column 7, Part 4	298,989,049		

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

SCHEDULE D - PART 1A - SECTION 1

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

	Quality and M	laturity Distribution	of All Bonds Owned	December 31, at i			or Types of Issues a	ind INAIC Designation			
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Veers	5	6	7 Col. 6 as a % of	8 Total from Col. 6	9 % From Col. 7	10	11 Total Privately
Quality Rating per the NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Line 10.7	Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Placed (a)
1. U.S. Governments , Schedules D & DA (Group 1)											
1.1 Class 1	316,563	1,334,880	457,787	383,671	79,522	2,572,423	0.2	2,927,069	0.2	2,572,423	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	
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	O
1.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	0
1.7 Totals	316,563	1,334,880	457,787	383,671	79,522	2,572,423	0.2	2,927,069	0.2	2,572,423	0
2. All Other Governments , Schedules D & DA		, ,	, ,		.,.	, , , ,		, , , , , , , , , , , , , , , , , , , ,	·	, , ,	
(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	
2.4 Class 4	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	(
2.6 Class 6	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	(
States, Territories and Possessions etc., Guaranteed, Schedules D & DA (Group 3)			•					·			
3.1 Class 1	0	0	0	0	0	0	0.0	0	0.0	0	(
3.2 Class 2	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	(
3.4 Class 4	0	0	0		0	0	0.0	n	0.0	n l	
3.5 Class 5	Λ	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	
3.7 Totals	0		0	0	0	0	0.0	0	0.0	0	<u> </u>
Political Subdivisions of States, Territories and Possessions , Guaranteed, Schedules D & DA	0	0	0	<u> </u>	· ·	0	0.0	0	0.0	v	
(Group 4)	_	_	_	_						_	
4.1 Class 1	0	0	0	0	}0	}0	0.0	0	0.0		
4.2 Class 2	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	
4.4 Class 4	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	(
4.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	(
4.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	(
Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D & DA											
(Group 5)	40 744	FF0 00F	7 500 400	0 000 500		44 050 004		44 400 050	2.2	44 050 004	
5.1 Class 1	40,711	559,235	7,532,468	2,926,520	0	11,058,934	0.8	11, 108,658		11,058,934	
5.2 Class 2	0	0	0	0]0	0	0.0	0	0.0	0	
5.3 Class 3	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	
5.5 Class 5	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	(
5.7 Totals	40,711	559,235	7,532,468	2,926,520	0	11,058,934	0.8	11,108,658	0.8	11,058,934	(

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 and M	laturity Distribution	of All Bonds Owner	d December 31, at I	Book/Adjusted Carr	rying Values by Majo	or Types of Issues	and NAIC Designation			
	1	2	3	4	5	6	7	8	9	10	11
O III D II HAMOD II II	4.1/	Over 1 Year	Over 5 Years	Over 10 Years	0 00 1/	T	Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
Quality Rating per the NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 10.7	Prior Year	Prior Year	Traded	Placed (a)
Public Utilities (Unaffiliated), Schedules D & DA (Group 6)											
6.1 Class 1	0	16,226,886	8,003,903	0	0	24,230,789	1.8	18,274,695	1.3	22,230,969	1,999,82
6.2 Class 2	1,569,467	40,069,997	21,877,368	206,000	0	63,722,832	4.7	102,342,241	7.1	62,967,031	755,80
6.3 Class 3	0	1,011,696	0	0	0	1,011,696	0.1	3,884,525	0.3	1,011,696	
6.4 Class 4	0	0	0	0	0	0	0.0	2,030,411	0.1	0	
6.5 Class 5	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	
6.7 Totals	1,569,467	57,308,579	29,881,271	206,000	0	88,965,317	6.6	126,531,872	8.8	86,209,696	2,755,62
7. Industrial & Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Class 1	123,206,026	280,877,013	240,029,096	70,040,831	543,049	714,696,015	53.1	660,881,276	46.0	602,247,553	112,448,46
7.2 Class 2	27,466,348	229,478,753	197,416,120	6,585,338	639,933	461,586,492	34.3	539, 130, 614	37.5	301,041,657	160,544,83
7.3 Class 3	11,090,196	17,918,538	18,603,060	0	0	47,611,794	3.5	72,163,666	5.0	38,422,846	9, 188, 94
7.4 Class 4	0	11,050,291	2,849,480	0	0	13,899,771	1.0	19, 120, 765	1.3	11,825,662	2,074,10
7.5 Class 5	0	676,813	960,405	0	0	1,637,218	0.1	498,854	0.0	1,637,218	
7.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	(
7.7 Totals	161,762,570	540,001,408	459,858,161	76,626,169	1,182,982	1,239,431,290	92.1	1,291,795,175	89.9	955, 174, 936	284,256,35
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Class 1	84,218	408,581	719,749	2,525,462	0	3,738,010	0.3	3,823,434	0.3	0	3,738,01
8.2 Class 2	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	
8.4 Class 4	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	
8.6 Class 6	0	0	0	0	0	0	0.0	0	0.0	0	(
8.7 Totals	84,218	408,581	719,749	2,525,462	0	3,738,010	0.3	3,823,434	0.3	0	3,738,01
Parent, Subsidiaries and Affiliates, Schedules D & DA (Group 9)											
9.1 Class 1	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	
9.3 Class 3	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	
9.5 Class 5	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	
9.7 Totals	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

	1	2	3	4	5	6	7	and NAIC Designation	9	10	11
		Over 1 Year	Over 5 Years	Over 10 Years	3		Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
Quality Rating per the NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 10.7	Prior Year	Prior Year	Traded	Placed (a)
10. Total Bonds Current Year		-		-							
10.1 Class 1	123,647,518	299,406,595	256,743,003	75,876,484	622,571	756,296,171	56.2	XXX	XXX	638, 109, 879	118, 186, 292
10.2 Class 2	29,035,815	269,548,750	219,293,488	6,791,338	639,933	525,309,324	39.0	XXX	XXX	364,008,688	161,300,636
10.3 Class 3	11,090,196	18,930,234	18,603,060	0	0	48,623,490	3.6	XXX	XXX	39,434,542	9,188,948
10.4 Class 4	0	11,050,291	2,849,480	0	0	13,899,771	1.0	XXX	XXX	11,825,662	2,074,109
10.5 Class 5	0	676,813	960,405	0	0	(c)1,637,218	0.1	XXX	XXX	1,637,218	0
10.6 Class 6	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	163,773,529	599,612,683	498,449,436		1,262,504	(b)1,345,765,974	100.0	XXX	XXX	1,055,015,989	290,749,985
10.8 Line 10.7 as a % of Col. 6	12.2	44.6	37.0	6.1	0.1	100.0	XXX	XXX	XXX	78.4	21.6
11. Total Bonds Prior Year										•	·
11.1 Class 1	58.229.215	242.214.992	285.822.944	91.937.704	18.810.277	XXX	XXX	697 . 015 . 132	48.5	585.986.278	111.028.854
11.2 Class 2	41,232,875	244,062,530	339,366,240	16,811,210	0	XXX	XXX	641,472,855	44.7	465,229,441	176,243,414
11.3 Class 3	8,016,180	48,364,639	18,060,932	966,000	640,440	XXX	XXX		5.3	59,758,034	16,290,157
11.4 Class 4	373, 187	14,415,185	6,362,804	0	0	XXX	XXX	21, 151, 176	1.5	17.746.787	3,404,389
11.5 Class 5	0	0	498,854	0	0	XXX	XXX	(c)498,854	0.0	498,854	0
11.6 Class 6	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	107,851,457	549,057,346	650.111.774	109,714,914	19,450,717	XXX	XXX	(b)1,436,186,208	100.0	1,129,219,394	306,966,814
11.8 Line 11.7 as a % of Col. 8	7.5	38.2	45.3	7.6	1.4	XXX	XXX	100.0	XXX	78.6	21.4
12. Total Publicly Traded Bonds		00.2	1010			7000	7000		7000		
12.1 Class 1	109,713,744	248,576,486	214,988,395	64,232,520	598.734	638, 109, 879	47.4	585,986,278	40.8	638, 109, 879	XXX
12.2 Class 2	15,679,113	217,285,099	127,330,536	3,074,007	639,933	364,008,688	27.0	465,229,441	32.4	364,008,688	XXX
12.3 Class 3	6.590.196	16.728.968	16, 115,378	0	000,000	39,434,542	2.9	59,758,034	4.2	39,434,542	XXX
12.4 Class 4	0,000,100	10,040,598	1,785,064	0	0	11,825,662	0.9	17,746,787	1.2	11,825,662	XXX
12.5 Class 5	0	676.813	960,405	0	0	1,637,218	0.1	498.854	0.0	1,637,218	XXX
12.6 Class 6	0	0,010	0	0	0	0	0.0	0	0.0	0	XXX
12.7 Totals	131,983,053	493,307,964	361, 179,778	67,306,527	1,238,667	1,055,015,989	78.4	1,129,219,394	78.6	1,055,015,989	XXX
12.8 Line 12.7 as a % of Col. 6	12.5	46.8	34.2	6.4	0.1	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6,	12.5					100.0				100.0	
Section 10	9.8	36.7	26.8	5.0	0.1	78.4	XXX	XXX	XXX	78.4	XXX
13. Total Privately Placed Bonds							7001	7001	7001		7001
13.1 Class 1	13,933,774	50.830.109	41,754,608	11,643,964	23,837	118, 186, 292	8.8	111,028,854	7.7	XXX	118, 186, 292
13.2 Class 2	13,356,702	52,263,651	91,962,952	3,717,331	0	161,300,636	12.0	176,243,414	12.3	XXX	161,300,636
13.3 Class 3	4,500,000	2.201.266	2.487.682	0	0	9, 188, 948	0.7	16.290.157	1.1	XXX	9, 188, 948
13.4 Class 4	0	1.009.693	1.064.416	0	0	2.074.109	0.2	3,404,389	0.2	XXX	2,074,109
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	31,790,476	106,304,719	137,269,658	15,361,295	23,837	290,749,985	21.6	306,966,814	21.4	XXX	290,749,985
13.8 Line 13.7 as a % of Col. 6	10.9	36.6	47.2	5.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	2.4	7.9	10.2	1.1	0.0	21.6	XXX	XXX	XXX	XXX	21.6



⁽c) Includes \$ _____0 current year, \$ _____0 prior year of bonds with 5* designations and \$ _____0 , current year \$ _____0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Mati	irity distribution o	it All Bonds Owne	d December 31,	at Book/Adjusted	Carrying Values	by Major Type and	Subtype of Issi				
	1	2	3	4	5	6	7	8	9	10	11
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 10.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments, Schedules D & DA (Group 1)											
1.1 Issuer Obligations	0	507 , 123	0	0	0	507.123	0.0	508.894	0.0	.507 . 123	0
1.2 Single Class Mortgage-Backed /Asset Backed Securities	316,563	827,757	457.787	383.671	79,522	2,065,300	0.2		0.2		0
1.7 Totals	316,563	1.334.880	457.787	383.671	79.522		0.2		0.2	2,572,423	0
2. All Other Governments, Schedules D & DA (Group 2)	0.0,000	1,001,000	101,101	555,511	70,022	2,0.2,120		2,02.,000	0.2	2,012,120	
2.1 Issuer Obligations	0	0	n	0	0	0	0.0	١	0.0	0	0
2.2 Single Class Mortgage-Backed /Asset Backed Securities	n	٥	Λ	n	۷	η	0.0	0	0.0	ر ر	٥
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:		u				u				J	u
2.3 Defined	0	0	0	0	٥	0	0.0	١	0.0	0	0
2.4 Other	n	۷	Ω	0	0	0	0.0	0	0.0	0	۷
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:		J						v		v	
2.5 Defined	0	0	0	0	٥	0	0.0	١	0.0	0	٥
2.6 Other	0	ν	ν	n	0	n	0.0		0.0	ر ا	۷
2.7 Totals	0	0	0	0	0	0	0.0		0.0	0	<u> </u>
3. States, Territories and Possessions, Guaranteed, Schedules D & DA (Group 3)	U	U	U	U	U	U	0.0	U	0.0	U	U
	1	0	0		0	0	0.0	١	0.0	0	0
3.1 Issuer Obligations 3.2 Single Class Mortgage-Backed /Asset Backed Securities	ļ	U		٧	۷	J	0.0	ار	0.0	u	
	J	υ	U	ν	U	u				U	u
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:		0				0	0.0	0	0.0	0	0
3.3 Defined	L	U		J		U	0.0	u	0.0	U	
3.4 Other	<u></u>	0	0	J	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:			_		_					_	
3.5 Defined	L0	0	0	J0	0	0	0.0		0.0	0	0
3.6 Other	0	0	0	0	0	0	0.0		0.0	0	0
3.7 Totals	0	0	0	0	0	0	0.0	0	0.0	0	0
4. Political Subdivisions of States, Territories and Possessions, Guaranteed, Schedules D & I	(F /										
4.1 Issuer Obligations	0	0	0	0	0	0	0.0	0	0.0	0	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	0	0	0	0	0.0	0	0.0	0	0
5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, Schedules D &	DA (Group 5)	_	_	_							
5.1 Issuer Obligations	0	0	0	0	0	0	0.0		0.0	0	0
5.2 Single Class Mortgage-Backed /Asset Backed Securities	40,711	103,381	16, 118	0	0	160,210	0.0	216,983	0.0	160,210	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:								'			
5.3 Defined	0	455,854	7,516,350	2,926,520	0	10,898,724	0.8	10,891,675	8.0	10,898,724	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
5.7 Totals	40,711	559,235	7,532,468	2,926,520	0	11,058,934	0.8	11,108,658	0.8	11,058,934	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

Matu	rity Distribution o	T All Bonas Owne	a December 31,	at Book/Adjusted	Carrying values	by Major Type an	a Subtype of issu	ies			
	1	2	3	4	5	6	7	8	9	10	11
		Over 1 Year	Over 5 Years	Over 10 Years			Col. 6 as a % of	Total from Col. 6	% From Col. 7	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Total Current Year	Line 10.7	Prior Year	Prior Year	Traded	Placed
6. Public Utilities (Unaffiliated) Schedules D & DA (Group 6)		T									
6.1 Issuer Obligations	1,569,467	57,308,578	29,881,271	206,000	0	88,965,316	6.6	126,531,872	8.8	86,209,696	2,755,620
6.2 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:											
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	1,569,467	57,308,578	29,881,271	206,000	0	88,965,316	6.6	126,531,872	8.8	86,209,696	2,755,620
7. Industrial and Miscellaneous (Unaffiliated), Schedules D & DA (Group 7)											
7.1 Issuer Obligations	117,861,610	428,087,449	302,606,831	25,333,985	639,933	874,529,808	65.0	978,811,848	68.2	664,604,445	209,925,363
7.2 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:											
7.3 Defined	11,075,487	24,738,855	52, 178, 706	42,004,004	0	129,997,052	9.7	130,049,371	9.1	122,792,058	7,204,994
7.4 Other	559,853	5,267,176	9,896,475	7,068,320	74,170	22,865,994	1.7	30,492,794	2.1	22,865,994	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET- BACKED SECURITIES:											
7.5 Defined	7,033,971	19,710,903	74,332,403	0	0	101,077,277	7.5	67,905,290	4.7	87,572,749	13,504,528
7.6 Other	25,231,649	62,197,025	20,843,747	2,219,860	468,879	110,961,160	8.2	84,535,872	5.9	57,339,690	53,621,470
7.7 Totals	161,762,570	540,001,408	459,858,162	76,626,169	1,182,982	1,239,431,291	92.1	1,291,795,175	89.9	955, 174, 936	284,256,355
8. Credit Tenant Loans, Schedules D & DA (Group 8)											
8.1 Issuer Obligations	84,218	408,581	719,749	2,525,462	0	3,738,010	0.3	3,823,434	0.3	0	3,738,010
8.7 Totals	84,218	408,581	719,749	2,525,462	0	3,738,010	0.3	3,823,434	0.3	0	3,738,010
9. Parent, Subsidiaries and Affiliates, Schedules D & DA (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 Backed 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

10. Total Bonds Current Year 10.1 Issuer Obligations 10.2 Single Class Mortgage-Backed /Asset Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: 10.3 Defined	1 ear or Less 119,515,295	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	9 % From Col. 7	10 Total Publicly	11 Total Privately
10. Total Bonds Current Year 10.1 Issuer Obligations 10.2 Single Class Mortgage-Backed /Asset Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: 10.3 Defined	119,515,295				Over 20 Veers	Total Comment Veer					
10. Total Bonds Current Year 10.1 Issuer Obligations 10.2 Single Class Mortgage-Backed /Asset Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: 10.3 Defined	119,515,295	Through 5 Tears	Tillough to reals					Year	Prior Year	Traded	Placed
10.1 Issuer Obligations 10.2 Single Class Mortgage-Backed /Asset Backed Securities MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: 10.3 Defined					Over 20 Tears	Total Ourient Teal	Line 10.7	i cai	THOI TEAL	Hadeu	1 laceu
10.2 Single Class Mortgage-Backed /Asset Backed Securities		486,311,731	333,207,851	28,065,447	639,933	967,740,257	71.9	XXX	XXX	751,321,264	216,418,993
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: 10.3 Defined	357.274	931.138	473.905	383.671	79.522	2,225,510	0.2	XXX	XXX	2,225,510	0
10.3 Defined		301,100			, 0, 022		3.2			2,220,010	
	11.075.487	25.194.709	59.695.056	44.930.524	0	140.895.776	10.5	XXX	XXX	133.690.782	7.204.994
10.4 Other	559.853	5.267.176	9.896.475	7.068.320		22.865.994	1.7	XXX	XXX	22.865.994	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED		,,,,,,	, ,	, , , , , , , , , , , , , , , , , , , ,	.,						
SECURITIES:	- aaa a	10 710 000	74 000 400			404 077 077				07 570 740	40 504 500
10.5 Defined	7,033,971	19,710,903	74,332,403	0	0	101,077,277	7.5	XXX	XXX	87,572,749	13,504,528
10.6 Other	25,231,649	62,197,025	20,843,747	2,219,860	468,879	110,961,160	8.2	XXX	XXX	57,339,690	53,621,470
10.7 Totals	163,773,529	599,612,682	498,449,437	82,667,822	1,262,504	1,345,765,974	100.0	XXX	XXX	1,055,015,989	290,749,985
10.8 Line 10.7 as a % of Col. 6	12.2	44.6	37.0	6.1	0.1	100.0	XXX	XXX	XXX	78.4	21.6
11. Total Bonds Prior Year											
11.1 Issuer Obligations	84,889,871	441, 143, 347	537,831,823	44,875,833	935 , 174	XXX	XXX	1, 109, 676, 048	77.3	866,903,636	242,772,412
11.2 Single Class Mortgage-Backed /Asset Backed Securities	437,399	1, 122,049	573,249	401,979	100,482	XXX	XXX	2,635,158	0.2	2,635,158	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:		10.011.500	47.070.005	50 101 000	10 000 010						
11.3 Defined	9,226,355	18,341,532	47,978,085	52,434,826	12,960,248	XXX	XXX	140,941,046	9.8	140,941,046	0
11.4 Other	417,987	3,749,966	13,302,724	11,608,739	1,413,378	XXX	XXX	30,492,794	2.1	30,492,794	U
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:											
11.5 Defined	3,699,218	35,808,194	24,454,740	0	3,943,138	XXX	XXX	67,905,290	4.7	54,333,279	13,572,011
11.6 Other	9,180,628	48,892,258	25,971,152	393,537	98,297	XXX	XXX	84,535,872	5.9	33,913,485	50,622,387
11.7 Totals	107,851,458	549,057,346	650, 111,773	109,714,914	19,450,717	XXX	XXX	1,436,186,208	100.0	1, 129, 219, 398	306,966,810
11.8 Line 11.7 as a % of Col. 8	7.5	38.2	45.3	7.6	1.4	XXX	XXX	100.0	XXX	78.6	21.4
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations	106,423,761	405,470,672	225,707,953	13,078,946	639,933	751,321,265	55.8	866,903,636	60.4	751,321,265	XXX
12.2 Single Class Mortgage-Backed /Asset Backed Securities	357,274	931, 138	473,905	383,671	79,522	2,225,510	0.2	2,635,158	0.2	2,225,510	XXX
12.3 Defined	11,075,487	24,556,765	.53 . 128 . 005	44,930,524	0	133,690,781	9.9	140,941,046	9.8	133,690,781	XXX
12.4 Other	559.853	5.267.176	9.896.475	7.068.320	74.170	22,865,994	1.7	30,492,794	2.1	22.865.994	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES:				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
12.5 Defined	5,952,700	14,433,757	67, 186, 292	0	0	87,572,749	6.5	54,333,279	3.8	87,572,749	XXX
12.6 Other	7,613,978	42,648,455	4,787,149	1,845,066	445.041	57,339,689	4.3	33,913,485	2.4	57,339,689	XXX
12.7 Totals	131,983,053	493,307,963	361, 179, 779	67.306.527	1.238.666	1.055.015.988	78.4	1.129.219.398	78.6	1.055.015.988	XXX
12.8 Line 12.7 as a % of Col. 6	12.5	46.8	34.2	6.4	0.1	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10	9.8	36.7	26.8	5.0	0.1	78.4	XXX	XXX	XXX	78.4	XXX
13. Total Privately Placed Bonds	0.0	00	20.0	0.0	• • • • • • • • • • • • • • • • • • • •		7001	7000	7001		7000
13.1 Issuer Obligations	13.091.534	80.841.059	107.499.898	14,986,501	0	216.418.992	16.1	242.772.412	16.9	XXX	216,418,992
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	637.944	6.567.051	0	0	7,204,995	0.5	0	0.0	XXX	7,204,995
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	1,081,271	5,277,146	7, 146, 111	0	0	13,504,528	1.0	13,572,011	0.9	xxx	13,504,528
13.6 Other	17,617,671	19,548,570	16,056,598	374,794	23,838	53,621,471	4.0	50,622,387	3.5	XXX	53,621,471
13.7 Totals	31,790,476	106,304,719	137,269,658	15,361,295	23,838	290,749,986	21.6	306,966,810	21.4	XXX	290,749,986
13.8 Line 13.7 as a % of Col. 6	10.9	36.6	47.2	5.3	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10	2.4	7.9	10.2	1.1	0.0	21.6	XXX	XXX	XXX	XXX	21.6

SCHEDULE DA - PART 2 - VERIFICATION BETWEEN YEARS

Short-Term Investments

Snort-Term Inves	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	2,734,369	2,734,369	0	0	0
Cost of short-term investments acquired	535,771,694	535,771,694	0	0	0
Increase (decrease) by adjustment	0	0	0	0	0
Increase (decrease) by foreign exchange adjustment	0	0	0	0	0
Total profit (loss) on disposal of short-term investments	0	0	0	0	0
Consideration received on disposal of short-term investments	458,365,671	458,365,671	0	0	0
7. Book/adjusted carrying value, current year	80,140,392	80 , 140 , 392	0	0	0
Total valuation allowance	0	0	0	0	0
9. Subtotal (Lines 7 plus 8)	80,140,392	80, 140, 392	0	0	0
10. Total nonadmitted amounts	0	0	0	0	0
11. Statement value (Lines 9 minus 10)	80,140,392	80, 140, 392	0	0	0
12. Income collected during year	1,273,054	1,273,054	0	0	0
13. Income earned during year	1,537,102	1,537,102	0	0	0

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

Schedule DB - Part A - VBY

NONE

Schedule DB - Part B - VBY

NONE

Schedule DB - Part C - VBY NONE

Schedule DB - Part D - VBY

NONE

Schedule DB - Part E - VBY

NONE

Schedule DB - Part F - Section 1

NONE

Schedule DB - Part F - Section 2

NONE

Schedule F - Claims
NONE

Schedule H - Part 1
NONE

Schedule H - Part 2 - Reserves and Liabilities

NONE

Schedule H - Part 3 - Prior Year's Claim Reserves and Liabilities NONE

Schedule H - Part 4 - Reinsurance NONE

Schedule H - Part 5 - Health Claims
NONE

Schedule S - Part 1 - Section 1

NONE

Schedule S - Part 1 - Section 2 NONE

SCHEDULE S - Part 2 Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

Code 1 6089535 6634658 8262706 8262706	8-0828824 6-0839705 6-0839705 6-6071399 and Annuity Is - Life and	06/01/2001 05/01/1998 05/01/1998 01/01/2001 - Non-Affiliate	Name of Company AUL INSURANCE COMPANY MUNICH AMERICAN REASSURANCE CO. (Formerly CNA). SWISS RE AMERICA (Formerly LIFE RE)		Paid Losses 0 0 0 0 0	7 Unpaid Losses
Company Code 1	Number 5-0145825 8-0828824 6-0839705 6-6071399 and Annuity Is - Life and	Date 05/01/1998 06/01/2001 05/01/1998 05/01/1998 01/01/2001 - Non-Affiliate	AUL INSURANCE COMPANY MUNICH AMERICAN REASSURANCE CO. (Formerly CNA) . SWISS RE AMERICA (Formerly LIFE RE)	INDIANAPOLIS, INDIANA ATLANTA, GEORGIA STAMFORD, CONNECTICUT	0 0 0	37,503 29,997
Company Code 1	Number 5-0145825 8-0828824 6-0839705 6-6071399 and Annuity Is - Life and	Date 05/01/1998 06/01/2001 05/01/1998 05/01/1998 01/01/2001 - Non-Affiliate	AUL INSURANCE COMPANY MUNICH AMERICAN REASSURANCE CO. (Formerly CNA) . SWISS RE AMERICA (Formerly LIFE RE)	INDIANAPOLIS, INDIANA ATLANTA, GEORGIA STAMFORD, CONNECTICUT	0 0 0	37,503 29,997
Code 1 60895 35 66346 56 82627 06 82627 70688 36 0299999 Life a 0399999 Total	Number 5-0145825 8-0828824 6-0839705 6-6071399 and Annuity Is - Life and	Date 05/01/1998 06/01/2001 05/01/1998 05/01/1998 01/01/2001 - Non-Affiliate	AUL INSURANCE COMPANY MUNICH AMERICAN REASSURANCE CO. (Formerly CNA) . SWISS RE AMERICA (Formerly LIFE RE)	INDIANAPOLIS, INDIANA ATLANTA, GEORGIA STAMFORD, CONNECTICUT	0 0 0	37,503 29,997
60895 35 66346 58 82627 06 82627 06 70688 36 0299999. Life a	5-0145825 8-0828824 6-0839705 6-0839705 6-6071399 and Annuity Is - Life and	05/01/1998 06/01/2001 05/01/1998 05/01/1998 01/01/2001 - Non-Affiliate	AUL INSURANCE COMPANY MUNICH AMERICAN REASSURANCE CO. (Formerly CNA) . SWISS RE AMERICA (Formerly LIFE RE)	INDIANAPOLIS, INDIANA ATLANTA, GEORGIA STAMFORD, CONNECTICUT	0 0 0	37,503 29,997
	8-0828824 6-0839705 6-0839705 6-6071399 and Annuity Is - Life and	06/01/2001 05/01/1998 05/01/1998 01/01/2001 - Non-Affiliate	MUNICH AMERICAN REASSURANCE CO. (Formerly CNA) . SWISS RE AMERICA (Formerly LIFE RE) SWISS RE	ATLANTA, GEORGIA	0	29,997
8262706 7068836 0299999. Life a	6-0839705 6-0839705 6-6071399 and Annuity Is - Life and	05/01/1998 05/01/1998 01/01/2001 - Non-Affiliate	SWISS RE AMERICA (Formerly LIFE RE) SWISS RE	STAMFORD, CONNECTICUT	0	
	6-0839705 6-6071399 and Annuity Is - Life and	05/01/1998 01/01/2001 - Non-Affiliate	SWISS RE			20 007
7068836 0299999. Life a 0399999. Total	6-6071399 and Annuity Is - Life and	_01/01/2001 - Non-Affiliate		STAMFORD, CONNECTICUT		∠9,99/
7068836 0299999. Life a 0399999. Total	6-6071399 and Annuity Is - Life and	_01/01/2001 - Non-Affiliate			0	29,997
0299999. Life a 0399999. Total	and Annuity Is - Life and	- Non-Affiliate		PURCHASE, NEW YORK	0	7,506
0399999. Total	ls - Life and			TOTOTINOE, NEW TOTAL	0	135.000
0399999. Total: 0699999. Total:	ls - Life and ls - Accident	Δnnuity	es		· ·	
0699999. Total	ls - Accident	Annuity			0	135,000
		t and Health			0	0
		· · · · · · · · · · · · · · · · · · ·				
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		·				,
	-					
0700000 = :	1.16				-	
0799999 Totals	s - Lite, Ann	uity and Accid	dent and Health		0	135,000

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

SCHEDULE S - PART 3 - SECTION 1

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

		nemsuranc	be deded the modrance, Armunes,	Deposit Funds and Other Liabilities	Without Life of	Disability Conting	gencies, and neia	iteu benents Liste	a by nemsuming	Company as or D	recember 31, Cur	Terri Tear	
1	2	3	4	5	6	7	Reserve Cr	edit Taken	10	Outstanding S	Surplus Relief	13	14
							8	9		11	12		
NAIC					Type of							Modified	Funds Withheld
Company	Federal ID	Effective			Reinsurance	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	Location	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
00000	AA-3194154	01/01/2003	ACE TEMPEST LIFE REINSURANCE LTD	HAMILTON, BERMUDA	0/I	0	0	0	780,702	0	0	0	0
60895	35-0145825	05/01/1998	AUL INSURANCE COMPANY	INDIANAPOLIS, INDIANA	CO/I	78,977,378	218,397	191,559	99 , 157	0	0	0	0
60895	35-0145825	05/01/1998	AUL INSURANCE COMPANY	INDIANAPOLIS, INDIANA	YRT/I	2,931,523	15,345	14,682	10,881	0	0	0	0
97071	13-3126819	01/01/2005	GENERALI USA LIFE REASSURANCE CO	KANSAS CITY, MISSOURI		16,280,111	277,047	302,244	46,879	0	0	0	0
97071	13-3126819	01/01/2005	GENERALI USA LIFE REASSURANCE CO	KANSAS CITY, MISSOURI	YRT/I	1,009,555	4,355	1,272	704	0	0	0	0
97071	13-3126819	01/01/2004	GENERALI USA LIFE REASSURANCE CO	KANSAS CITY, MISSOURI	ADB/I	0	Ω	0	2,321	0	0	0	0
66346	58-0828824	06/01/2001	MUNICH AMERICAN (Formerly CNA)	ATLANTA, GEORGIA	CO/I	64,433,516	189,088	165,498	85,373	0	0	0	0
66346	58-0828824	06/01/2001	MUNICH AMERICAN (Formerly CNA)	ATLANTA, GEORGIA	YRT/I	1,752,636	5,325	4,971	2,487	0	0	0	٥
92673	95-3549246	03/01/1999	REVIOS REINSURANCE (Formerly GERLING)	LOS ANGELES, CALIFORNIA	YRT/I	851,424	1,321	4,305	3,324	0	0	0	0
93572	43-1235868	01/01/2004	RGA REINSURANCE CO	ST LOUIS, MISSOURI	CO/I	17,097,421	189, 145	275,411	49,404	0	0	0	0
93572	43-1235868	05/01/1999	RGA REINSURANCE CO	ST LOUIS, MISSOURI	YRT/I	3,767,366	14,687	13,991	9,765	0	0	0	0
68713	84-0499703	01/01/2004	SECURITY LIFE OF DENVER INS CO	DENVER, COLORADO	CO/I	2,975,175	56,544	55,941	5,934	0	0	0	0
68713	84-0499703	05/01/1999	SECURITY LIFE OF DENVER INS CO	DENVER, COLORADO	YRT/I	2,911,926	15,791	15,254	9,901	0	0	0	0
82627	06-0839705	05/01/1998	SWISS RE AMERICA (Formerly LIFE RE)	STAMFORD, CONNECTICUT	CO/I	62,533,516	292,826	163,422	83,910	0	0	0	0
82627	06-0839705	05/01/1998	SWISS RE AMERICA (Formerly LIFE RE)	STAMFORD, CONNECTICUT	YRT/I	5,633,240	19,929	18,977	14,022	0	0	0	0
82627	06-0839705	05/01/1998		STAMFORD, CONNECTICUT	CO/I	66,973,303	415,287	402,343	107,581	0	0	0	0
82627	06-0839705	05/01/1998	SWISS RE AMERICA	STAMFORD, CONNECTICUT	YRT/I	1,720,358	5,631	5,266	2,376	0	0	0	٥ــــــــــ
70688	36-6071399	01/01/2001		PURCHASE, NEW YORK	CO/I	26,524,631	271,211	270,035	48,445	0	0	0	0
70688	36-6071399	01/01/2001	TRANSAMERICA FINANCIAL (Formerly AUSA)	PURCHASE, NEW YORK	YRT/I	262, 121	891	802	564	0	0	0	0
0299999. A	uthorized Gen	eral Account,	Non-Affiliates			356,635,200	1,992,820	1,905,973	1,363,730	0	0	0	0
0399999. T	otal Authorized	d General Acc	ount			356,635,200	1,992,820	1,905,973	1,363,730	0	0	0	0
0699999. T	otal Unauthori	zed General A	ccount			0	0	0	0	0	0	0	0
0799999. T	otal Authorized	d and Unautho	rized General Account			356,635,200	1,992,820	1,905,973	1,363,730	0	0	0	0
	otal Authorize					0	0	0	0	0	0	0	0
1399999. T	otal Unauthori	zed Separate	Accounts			0	0	0	0	0	0	0	0
1499999. T	otal Authorized	d and Unautho	orized Separate Accounts	·		0	0	0	0	0	0	0	0
1599999 -	Totals		·	·		356,635,200	1,992,820	1,905,973	1,363,730	0	0	0	0

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	Outstanding S	Surplus Relief	12	13
NAIC								Reserve Credit	10	11	Modified	
Company	Federal ID	Effective					Unearned Premiums	Taken Other than for			Coinsurance	Funds Withheld
Company Code	Number	Date	Name of Company	Location	Type	Premiums	(Estimated)	Unearned Premiums	Current Year	Prior Year	Reserve	Under Coinsurance
	-							T				
1599999 -	Totale		1									
1000000	ισιαισ											

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

	1				Remsurance Ced	aca to orialitions	ca companics	,		1			
1	2	3	4	5	6	7	8	9	10	11	12	13	14
					Paid and Unpaid								Sum of Cols.
NAIC					Losses					Funds Deposited		Miscellaneous	9+10+11+12+13
Company	Federal ID	Effective		Reserve Credit	Recoverable		Total Cols.		Trust	by and Withheld		Balances	but not in Excess
Code	Number	Date	Name of Reinsurer	Taken	(Debit)	Other Debits	(5 + 6 + 7)	Letters of Credit	Agreements	from Reinsurers	Other	(Credit)	of Col. 8
			ACE TEMPEST LIFE REINSURANCE LTD.*		` '		, ,					` '	
			*=The New York Insurance Department has interpreted Section										
			127.2 (a) of Regulation 102 in such a way to result in zero										
			reserve credit for this treaty. The Company disagrees with										
			this interpretation, believing that a partial reserve credit is										
			appropriate. However, pursuant to the Department's										
			appropriate. However, pursuant to the Department's										
			instructions, the entry has been prepared in accordance with										
00000			their interpretation	0	0	D	0	2,300,000	D	<u> </u>	0	0	0
			uity - Non-Affiliates	0	0	0	0	2,300,000	0	0	0	0	0
	eneral Accoun			0	0	0	0	2,300,000	0	0	0	0	0
			dent and Health	0	0	0	0	U	0	0	0	0	0
	otal - General A			0	0	0	0	2,300,000	0	0	0	0	0
1099999. T	otal - Separate	Accounts		0	0	0	0	0	0	0	0	0	0
													1
·		-											
· · · · · · · · · · · · · · · · · · ·										<u> </u>	<u> </u>		
		· · · · · · · · · · · · · · · · · · ·							†		†		
								†	†	†	†		<u> </u>
1199999 - 7	otal			^	^	0	^	2,300,000	^	^	^	^	^
1 199999 - 1	otal			0	0	0	0	2,300,000	1 0	0	1 0	1 0	0

SCHEDULE S - PART 5

	Five Year Exhibit of Reinsurance Ceded Business (000 omitted)										
		1 2007	2006	3 2005	4 2004	5 2003					
	A. OPERATIONS ITEMS										
1.	Premiums and annuity considerations for life and accident and health contracts	1,364	1,303	1,012	649	458					
2.	Commissions and reinsurance expense allowances	87	170	120	116	124					
3.	Contract claims	593	0	225	194	0					
4.	Surrender benefits and withdrawals for life contracts	0	0	0	0	0					
5.	Dividends to policyholders	0	0	0	0	0					
6.	Reserve adjustments on reinsurance ceded	0	0	0	0	0					
7.	Increase in aggregate reserve for life and accident and health contracts	87	32	476	884	96					
	B. BALANCE SHEET ITEMS										
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	248	229	191	119	43					
9.	Aggregate reserves for life and accident and health contracts	1,993	1,906	1,874	1,399	515					
10.	Liability for deposit-type contracts	0	0	0	0	0					
11.	Contract claims unpaid	135	0	225	0	0					
12.	Amounts recoverable on reinsurance	0	0	0	0	0					
13.	Experience rating refunds due or unpaid	5	0	0	0	0					
14.	Policyholders' dividends (not included in Line 10)	0	0	0	0	0					
15.	Commissions and reinsurance expense allowances unpaid	6	10	10	8	10					
16.	Unauthorized reinsurance offset	0	0	0	0	90					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)										
17.	Funds deposited by and withheld from (F)	0	0	0	0	0					
18.	Letters of credit (L)	2,300	1,500	750	200	0					
19.	Trust agreements (T)	0	0	0	0	0					
20.	Other (O)	0	0	0	0	0					

SCHEDULE S - PART 6 Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)	(net or dedea)	Aujustineills	(gross or ceded)
1.	Cash and invested assets (Line 10)	1 343 163 789	0	1 343 163 789
2.	Reinsurance (Line 14)			
3.	Premiums and considerations (Line 13)			
4.	Net credit for ceded reinsurance		,	,
5.	All other admitted assets (balance)		0	18, 151, 397
6.	Total assets excluding Separate Accounts (Line 24)		2, 127,820	
7.	Separate Account assets (Line 25)		0	1,678,605,658
8.	Total assets (Line 26)	3,039,694,987	2,127,820	3,041,822,807
0.		3,039,094,907	2, 121,020	3,041,022,007
•	LIABILITIES, CAPITAL AND SURPLUS (Page 3)	1 000 500 000	1 000 000	1 070 505 700
9.	Contract reserves (Lines 1 and 2)			
10.	Liability for deposit-type contracts (Line 3)			
11.	Claim reserves (Line 4)			
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.2)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.3)	0	0	0
17.	All other liabilities (balance)	(72,268,508)	0	(72,268,508)
18.	Total liabilities excluding Separate Accounts (Line 26)	1,229,003,226	2, 127, 820	1,231,131,046
19.	Separate Account liabilities (Line 27)	1,678,605,658	0	1,678,605,658
20.	Total liabilities (Line 28)	2,907,608,884	2,127,820	2,909,736,704
21.	Capital & surplus (Line 38)	132,086,103	XXX	132,086,103
22.	Total liabilities, capital & surplus (Line 39)	3,039,694,987	2,127,820	3,041,822,807
	NET CREDIT FOR CEDED REINSURANCE			
23.	Contract reserves	1,992,820		
24.	Claim reserves	135,000		
25.	Policyholder dividends/reserves	0		
26.	Premium & annuity considerations received in advance	0		
27.	Liability for deposit-type contracts	0		
28.	Other contract liabilities	0		
29.	Reinsurance ceded assets	4.559		
30.	Other ceded reinsurance recoverables			
31.	Total ceded reinsurance recoverables			
32.	Premiums and considerations			
33.	Reinsurance in unauthorized companies	_		
34.	Funds held under reinsurance treaties with unauthorized reinsurers			
35. 36	Other ceded reinsurance payables/offsets			
36.	Total ceded reinsurance payable/offsets Total net credit for ceded reinsurance	1,884,619		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS Allocated by States and Territories

				es and remitone	Direct Bus	iness Only		
		1		ontracts	4	5	6	7
			2	3	Accident and Health Insurance			
		Is Insurer			Premiums,			
		Licensed?			Including Policy,		Total	
		(Yes or	Life Insurance	Annuity	Membership	Other	Columns	Deposit-Type
1.	States, Etc. AlabamaAL	No) NO.	Premiums 3.000	Considerations 0	and Other Fees	Considerations 0	2 through 5	Contracts
2.	Alaska AK	NO	3,000	0	٥	0		٥٥
3.	Arizona AZ	NO	2.073	60.660	0	o	62.733	٥
4.	Arkansas AR	NO	2,070	0	0	0	0	0
5.	California CA	NO.	8.688	748.140	0	0	756.828	0
6.	Colorado CO	NO NO	0,000	1,200	0	0	1.200	0
7.	Connecticut	NO NO	3.134	1.446.908	0	0	1,450,042	0
8.	Delaware DE	YES	1.267	0	0	0	1,267	0
9.	District of Columbia DC	NO NO	0	183.428	0	0	183,428	0
10.	FloridaFL	NO	35.938	2,149,811	0	0	2,185,749	0
11.	GeorgiaGA	NO	4, 125	449.853	0	0	453,978	0
12.	Hawaii HI	NO.	0	0	0	0	0	0
13.	IdahoID	NO.	0	0	0	0	0	0
14.	Illinois	NO.	0	40.851	0	0	40.851	0
15.	IndianaIN	NO.	0	0	0	0	0	0
16.	lowaIA	NO.	0	0	0	0	0	0
17.	KansasKS	NO.	0	0	0	0	0	0
18.	Kentucky KY	NO	44	0	0	0	44	0
19.	Louisiana LA	NO	0	950	0	0	950	0
20.	Maine ME	NO	0	0	0	0	0	0
21.	Maryland MD	NO	336	93,667	0	0	94,003	0
22.	Massachusetts MA	NO	2,124	33,687	0	0	35,811	0
23.	Michigan MI	YES	558	18,427	0	0	18,985	0
24.	Minnesota MN	NO	4,232	101,535	0	0	105,767	0
25.	Mississippi MS	NO	0	0	0	0	0	0
26.	Missouri MO	NO	0	0	0	0	0	0
27.	Montana MT	NO	957	0	0	0	957	0
28.	Nebraska NE	NO	1,144	0	0	0	1, 144	0
29.	Nevada NV	NO	2, 193	69,847	0	0	72,040	0
30.	New HampshireNH	NO	644	0	0	0	644	0
31.	New Jersey NJ	NO	24,724	2,722,061	0	0	2,746,785	0
32.	New Mexico NM	NO	0	336,566	0	0	336,566	0
33.	New YorkNY	YES	1,542,859	544,780,202	0	0	546,323,061	1,620,758
34.	North CarolinaNC	NO	4,258	722,979	0	0	727 , 237	0
35.	North DakotaND	NO	0	0	0	0	0	0
36.	Ohio OH	NO	485	8,000	0	0	8,485	0
37.	Oklahoma OK	N0	0	0	0	0	0	0
38.	Oregon OR	NO	0	0	0	0	0	0
39.	Pennsylvania PA	NO	10,445	496,728	0	0	507 , 173	0
40.	Rhode IslandRI	NO	984	0	0	0	984	0
41.	South Carolina	NO	4,945	50,000	0	0	54,945	0
42.	South Dakota	NO	2,875	0	0	0	2,875	0
43.	Tennessee TN	NO	0	129,205	0	0	129,205	0
44.	Texas TX	NO	385	110,000	0	0	110,385	0
45.	Utah UT	NO	610	0	0	0	610	0
46.	Vermont VT	NO	1, 175	227,955	0	0	229 , 130	0
47.	VirginiaVA	NO	2,046	65,673	0	0	67,719	0
48.	Washington WA	NO	0	583,696	0	0	583,696	0
49. 50.	West Virginia WV	NO	0	0	0	0	0	0
l l	Wisconsin WI	NO	0	0	0	0	0	0
51.	Wyoming WY	NO	0	0	0	0	0	0
52.	American Samoa	NO	0	0	0	0	0	0
53. 54.	Guam GU Puerto Rico PR	NO	0	0	0	0	0	0
I		NONO	0		0		0	0
55. 56	U.S. Virgin IslandsVI Northern Mariana IslandsMP	NONONO	0	0	0	0	0	0
56. 57.	Canada CN	NONO	0	0	0 0	0	0	0
57. 58.	Aggregate Other Aliens OT	XXX	0	0	0	0	⁰	 ^
58. 59.	Subtotal		1,666,248		0		557 200 077	U
90.	Reporting entity contributions for employee benefit	(a)3	1,000,248	555,632,029	0	0	557,298,277	1,620,758
30.	plansplans	xxx	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up							
	additions and annuities		0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowmer		0	0	0	0	0	^
93.	or premium paying period Premium or annuity considerations waived under	XXX	······0	l0	0	0	⁰	0
93.	disability or other contract provisions	XXX	190	0	0	0	190	n
94.	Aggregate or other amounts not allocable by State			0	0		0	0
95.	Totals (Direct Business)	XXX		555,632,029	0	0	557,298,467	1.620.758
96.	Plus reinsurance assumed.	XXX		0	0	0	0	0
97	Totals (All Business)		1,666,438	555,632,029	0	0	557,298,467	1,620,758
98.	Less reinsurance ceded			757,267	0	0		0
99.	Totals (All Business) less Reinsurance Ceded	XXX	1,078,936	554,874,762	(b) 0	0	555,953,698	1,620,758
	DETAILS OF WRITE-INS	1,300	, , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	, ,	, and the second	,,	,>, . 30
5801.		xxx						
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from	1						
3030.	overflow page	xxx	0	0	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line							
	58 above)	XXX	0	0	0	0	0	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from							
1	overflow page	xxx	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line		_	_	_	_	_	0
	94 above)	XXX	0	0	0	0	0	

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

Premiums and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium/consideration is received.

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

(b) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which:

Exhibit 1, Lines 6.4, 10.4,

Exhibit 1, Lines 6.4, 10.4, and 16.4,

Cols. 8, 9, 10.....

SCHEDULE T - PART 2

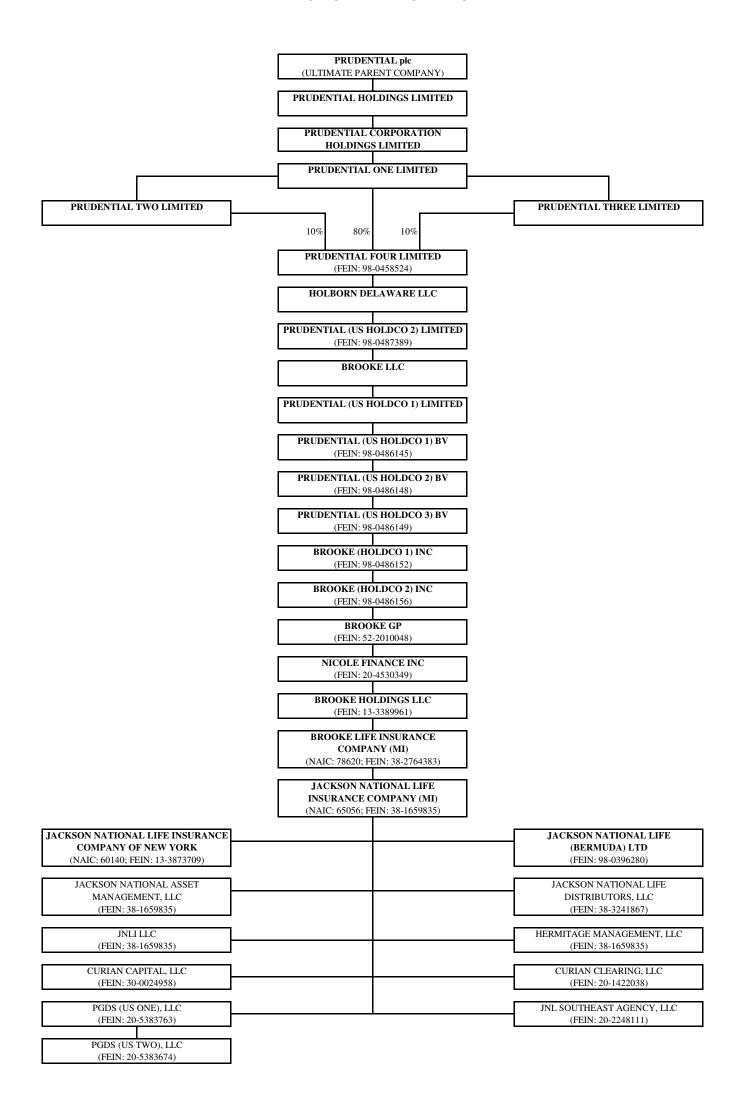
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

Direct Business Only

			,	_				
		1 2		3 Disability	4 Long-Term	5	6	
			Life	Annuities	Income	Care		
	States, Etc.		(Group and Individual)	(Group and Individual)	(Group and Individual)	(Group and Individual)	Deposit-Type Contracts	Totals
	·	AL	3.000	0	0	0	0	3.000
1.			,,,,,			0		
2.		AK	0	0	0		0	0
3.	Arizona		2,073	60,660	0	0	0	62,733
4.	Arkansas	AR	0	0	0	0	0	0
5.	California	CA	8,688	748 , 140	0	0	0	756,828
6.	Colorado	CO	0	1,200	0	0	0	1,200
7.	Connecticut	СТ	3, 134	1,446,908	0	0	0	1,450,042
8.	Delaware	DE	1,267	0	0	0	0	1,267
9.	District of Columbia	DC	0	183,428	0	0	0	183,428
10.	Florida		35.938	2,149,811	0	0	0	2,185,749
-	Georgia		4.125	449,853	0	0	0	453,978
11.			, ,	· ·		0		435,976
12.	Hawaii		0	0	0		0	0
13.		ID	0	0	0	0	0	0
14.	Illinois	IL	0	40,851	0	0	0	40,851
15.	Indiana	IN	0	0	0	0	0	0
16.	lowa	IA	0	0	0	0	0	0
17.	Kansas	KS	0	0	0	0	0	0
18.	Kentucky	KY	44	0	0	0	0	44
19.	Louisiana		0	950	0	0	0	950
20.	Maine		0	0	0	0	0	0
21.		MD	336	93,667	0	0	0	94,003
	· , · · · · · · · · · · · · · · · · · ·			,	0	0		,
22.		MA	2, 124	33,687			0	35,811
23.	Michigan		558	18,427	0	0	0	18,985
24.	Minnesota		4,232	101,535	0	0	0	105,767
25.	Mississippi	MS	0	0	0	0	0	0
26.	Missouri	MO	0	0	0	0	0	0
27.	Montana	MT	957	0	0	0	0	957
28.	Nebraska	NE	1, 144	0	0	0	0	1, 144
29.	Nevada	NV	2, 193	69,847	0	0	0	72,040
_	New Hampshire		644	0	0	0	0	644
31.	New Jersey		24,724	2,722,061	0	0	0	2,746,785
	New Mexico		0	336,566	0	0	0	336,566
32.								
33.	New York		1,542,859	544,780,202	0	0	1,620,758	547,943,819
34.	North Carolina		4,258	722,979	0	0	0	727 , 237
35.	North Dakota	ND	0	0	0	0	0	0
36.	Ohio	OH	485	8,000	0	0	0	8,485
37.	Oklahoma	OK	0	0	0	0	0	0
38.	Oregon	OR	0	0	0	0	0	0
39.	Pennsylvania	PA	10,445	496,728	0	0	0	507, 173
40.	Rhode Island		984	0	0	0	0	984
41.	South Carolina		4,945	50,000	0	0	0	54,945
42.	South Dakota		2,875	0	0	0	0	2,875
43.	Tennessee		0	129,205	0	0	0	129,205
			385	110,000			0	110,385
44.	Texas			,	0	0		,
45.	Utah		610	0	0	0	0	610
46.	Vermont		1, 175	227,955	0	0	0	229, 130
47.	Virginia		2,046	65,673	0	0	0	67,719
48.	Washington		0	583,696	0	0		583,696
49.	West Virginia	WV	0	0	0	0	0	0
50.	Wisconsin	WI	0	0	0	0	0	0
51.	Wyoming	WY	0	0	0	0	0	0
52.	American Samoa		0	0	0	0	0	0
53.	Guam		0	0	0	0	0	0
54.	Puerto Rico		0	0	0	0	0	0
_			0	0	0	0	0	
55.	U.S. Virgin Islands							0
56.	Northern Mariana Islands		0	0	0	0	0	0
57.	Canada	CN	0	0	0	0	0	0
58.	Aggregate Other Alien	ОТ	0	0	0	0	0	0
59.	Total		1,666,248	555,632,029	0	0	1,620,758	558,919,035

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



SCHEDULE Y

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

				•	OILEIL O		,	HIT ANT	·· · · · ·	.,		
1	2	3	4	5	6	7	8	9	10	11	12	13
						Income/						
						(Disbursements)						
					Purchases, Sales	Incurred in						Reinsurance
					or Exchanges of	Connection with		Income/		Any Other Material		Recoverable/
					Loans, Securities,	Guarantees or		(Disbursements)		Activity Not in the		(Payable) on
NAIC					Real Estate,	Undertakings for	Management	Incurred Under		Ordinary Course of		Losses and/or
Company	Federal ID	Names of Insurers and Parent,	Shareholder	Capital	Mortgage Loans or	the Benefit of any	Agreements and	Reinsurance		the Insurer's		Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
78620		BROOKE LIFE INSURANCE COMPANY	45,000,000	0	0	0	0	0		0	45,000,000	(55,671,747)
	13-3389961	BROOKE HOLDINGS, LLC	201,000,000	0	0	0	0	0		0	201,000,000	0
	20-1422038	CURIAN CLEARING, LLC	0	10,000,000	0	0	0	0		0	10,000,000	0
65056	38-1659835	JACKSON NATIONAL LIFE INSURANCE COMPANY	(163,000,000)	(10,000,000)	0	0	0	0		0	(173,000,000)	291,394,777
	38-1659835	JACKSON NATIONAL ASSET MANAGEMENT, LLC	(83,000,000)	0	0	0	0	0		0	(83,000,000)	0
	58-0298930	PRUDENTIAL ATLANTIC REINSURANCE COMPANY,										
		LTD	0	0	0	0	0	0		0	0	(235,723,030)
									·			
							†					
							<u></u>					
·							†	<u> </u>				
9999999 Cor	ntrol Totals		0	0	0	0	0	0	XXX	0	0	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

required	of your company but is not being med for whatever reason enter SEE EXI EXIVATION and provide an explanation following the interrogatory questions.	
		Responses
	MARCH FILING	•
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
The follo	owing supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transact the type of but	
	report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. It	f the supplement is
required	of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	
	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO

NO NO YES NO NO NO 13. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed by March 1?

Will the Worker's Compensation Carve-Out Supplement be filed by March 1?

Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? 14. 16. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?

APRIL FILING N0 18. 20. 21 Will the Accident and Health Policy Experience Exhibit be filed by April 1?...

11. 12. 13. 15. 16. 17.

18. 20. 21

20

10

















Long-Term Care Experience Reporting Forms [Document Identifier 330]



6 0 1 4 0 2 0 0 7 2 3 0 0 Credit Insurance Experience Exhibit [Document Identifier 230]



Schedule A - Part 1
NONE

Schedule A - Part 2
NONE

Schedule A - Part 3 NONE

Schedule B - Part 1
NONE

Schedule B - Part 2
NONE

Schedule BA - Part 1
NONE

Schedule BA - Part 2
NONE

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Long-	Term BONDS	S Owned Decei	mber 31 of	Current Yes	ar								
1	2		Cod	loc	6	7		Fair Value	10	11			usted Carryir	na Value			b	nterest		Da	tes
'	_	3	4	5	l ~	,	8	9	10		12	13	14	15	16	17	18	19	20	21	22
		٦	4	3			0	9			12	13	14	_	10	17	10	19	20	21	22
														_Total							
														Foreign							
													Current	Exchange							
													Year's	Change							
							Rate					Current	Other	in							
							Used to			Book/	Unrealized	Year's	Than	Book/				Admitted			
							Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Gross Amount		
OLICID			F	D I	NIAIO	A =4=1		F-:-	D						D-4-						
CUSIP	5		For-		NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment		Rate	Rate	How	Due and	Received		
Identification	Description	_ ^	eign	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Maturity
	U S TREASURY NOTE				1		105.9380	529,690	500,000	507, 123	0	(1,770)	۵	0	5.000	4.560		9,443	25,000	10/01/2001	08/15/2011
0199999. U.S	S. Government - Issuer Obligations					516,953	XXX	529,690	500,000	507, 123	0	(1,770)	0	0	XXX	XXX	XXX	9,443	25,000	XXX	XXX
	G2 3636	_			1	346, 119	97.6950	335,991	343,916	346,119	0	(268)	0	0	5.000	4.840	MON	1,433	17, 196	01/20/2005	11/20/2034
	GN 608281				1	352,873	98.5670	349,456	354,535	352,873	۵	152	٥	۵	5.000	5.050		1,477	17,727	08/12/2005	09/15/2033
36209F-RE-1	GN 470385				1		104.2120	215,557	206,844	206,244	0	269	0	٥	7.000	<i>7</i> .000		1,207	14,479	10/22/1999	05/15/2014
	GN 510073				1			201, 113	194,048	190 , 168	٥	1,117	0		6.500	7.300		1,051	12,613	10/22/1999	07/15/2014
36211N-R7-5	GN 518110				1		106.7190	86,479	81,034	80,654	0	44	0	0	7.500	7.560		506	6,078	10/22/1999	09/15/2029
36290W-K9-2	GN 619620				1	222,829		221,680	224,902	222,829	0	312	0		5.000	5.150		937	11,245	10/07/2003	09/15/2033
	GN 622512				1	209,919		207,919	210,941	209,919	0	191	0	0	5.000	5.060		879	10,547	04/06/2004	10/15/2033
	GN 651774				11	456,443	100.7390	461,696	458,305	456,493	0	212	٥	0	5.500	5.530	MON	2, 101	25,207	11/08/2006	04/15/2036
	S. Government - Single Class Mortgage-B	Backe	d/Ass	et-Backe	ed								I								
Se	curities					2,064,233	XXX	2,079,891	2,074,525	2,065,299	0	2,029	0	0	XXX	XXX	XXX	9,591	115,092	XXX	XXX
0399999 Tot	tal - U.S. Government Bonds					2,581,186		2,609,581	2,574,525	2,572,422	0	259	0	0	XXX	XXX	XXX	19.034	140,092	XXX	XXX
	tal - All Other Government Bonds						XXX	0	2,014,020	0	0	0	0		XXX	XXX	XXX	0,004	0	XXX	XXX
								•	U										•		
	tal - States, Territories and Possessions B	sonas	;				XXX	0	0	0		0	0		XXX	XXX	XXX	0	0	XXX	XXX
	tal - Political Subdivisions Bonds						XXX	0	0	0		0	0		XXX	XXX	XXX	0	0	XXX	XXX
	FG E00757				1FE	160,032	104.1700	169,245	162,469	160,210	0	641	0	0	7.000	7.510	MON	948	11,373	01/06/2000	11/01/2014
2699999. Sp	ecial Revenues - Single Class Mortgage-E	Backe	ed/Ass	set-Back	ed																
Se	curities					160,032	XXX	169,245	162,469	160.210	0	641	0	0	XXX	XXX	XXX	948	11.373	XXX	XXX
31393K-CB-9	FHR 2576 MW				1FE	4,968,750	99.5620	4,978,147	5,000,000	4,974,780	0	1,345	0	0	5.500	5.540	MON	22,917	275,000	01/13/2003	08/15/2032
31393K-DR-3	FHR 2569 LC				1FE	2,960,859	99.2520	2,977,571	3,000,000	2,970,300	0	2, 124	0		5.500	5.610		13.750	165,000	01/16/2003	06/15/2032
31394Y-GB-4	FHR 2793 GE				1FE	2,949,609	98.2050	2,946,156	3,000,000	2,953,644	0	3,580	0	0	5.500	5.700	MON	13,750	165,000	11/15/2006	11/15/2032
2799999. Sp	ecial Revenues - Defined Multi-Class Res	ident	ial Mo	ortgage-E	Backed																
	curities					10,879,218	XXX	10,901,874	11,000,000	10,898,724	0	7.049	0	0	XXX	XXX	XXX	50.417	605,000	XXX	XXX
	tal - Special Revenues Bonds					11,039,250		11.071.119	11,162,469	11.058.934	0	7,690	0	0	XXX	XXX	XXX	51,365	616,373	XXX	XXX
	ARIZONA PUBLIC SERVICE	_			٥٣٣				2,000,000	1,990,305	0		0	0				52,083	124,306		
040555-CJ-1 079860-AB-8	BELLSOUTH	+			2FE	1,989,160 2,183,300		2,035,160 2,053,020	2,000,000	2,098,868					6.250	6.320 4.560	AO	25,333	124,306	07/31/2006 02/23/2004	08/01/2016 10/15/2011
092113-AE-9	BLACK HILLS				2FE			2,670,010	2,665,000	2,672,606	٠	(1, 159)	٠		6.500	6.430		22,134	173,225	06/05/2003	05/15/2013
129466-AL-2	CALENERGY				2FE		100.1000	1,522,170	1,500,000	1,493,867	 n	(1, 159)	ν		7.520	8.130		33,213	112,800	04/17/2000	09/15/2008
15189T-AG-2	CENTERPOINT ENERGY	· 			2FE	1,064,370		1,048,100	1,000,000	1,047,242	٥	(4,918)	0	0	6.850	6.040		5,708	68,500	03/08/2004	06/01/2015
15189X-AC-2	CENTERPOINT ENERGY HOUSTON ELECTRIC	·			2FE	2,988,960		3,028,680	3,000,000	2,993,227	٥	1.088	0	n	5.700	5.750		50.350	171,000	03/13/2003	03/15/2013
209615-BX-0	CONSOLIDATED NATURAL GAS	1			2FE	1,904,595		1,974,955	1,900,000	1,902,099	0	(471)	0	0	6.250	6.210		19,792	118,750	10/26/2001	11/01/2011
210371-AH-3	CONSTELLATION ENERGY	1			2FE	2, 192, 120		2,139,240	2,000,000	2,101,563	0	(20,616)	0	0	7.000	5.630		35,000	140,000	02/06/2003	04/01/2012
233331-AE-7	DTE ENERGY	I			2FE	5,625,424		5,686,367	5,355,000	5,479,687	n	(31,796)	n	n	7.050	6.280		31,461	377,528	10/22/2002	06/01/2011
25746U-AJ-8	DOMINION RESOURCES	I			2FE	1,916,448		2,011,584	1,920,000	1,918,124	0	351	0	مُ	6.250	6.270		333	180,000	06/24/2002	06/30/2012
26439R-AJ-5	DUKE CAPITAL	I			2FE	2,991,270		3,110,010	3,000,000	2,995,198	0		0	0	6.250	6.280	FA	70,833	187,500	02/12/2002	02/15/2013
28368E-AB-2	EL PASO ENERGY	LS			3FE	1,020,840		1,023,800	1,000,000	1,011,696	0	(1,909)	0	0	7.375	7.090		3,278	73,750	04/23/2002	12/15/2012
29266M-AD-1	ENERGY EAST	ļ			2FE	3,834,380		4,041,800	3,810,000	3,822,800	0	(2,402)	٥	0	6.750	6.660	JD	11,430	257 , 175	06/11/2002	06/15/2012
302567-AA-0	FPL ENERGY AMERICAN WIND				2FE	755,800		784,604	755,800	755,800	0	۵	0	0	6.639	6.640		26,622	50, 178	06/27/2003	06/20/2023
485134-BC-3	KANSAS CITY POWER & LIGHT	1			2FE	3,994,040	105.3870	4,215,480	4,000,000	3,997,204	0	616	۵	0	6.500	6.520		33,222	260,000	11/15/2001	11/15/2011
49337W-AB-6	KEYSPAN				1FE	3,511,060	107.8050	3,773,175	3,500,000	3,504,038	0	(1,217)	0	0	7.625	7.570		34, 101	266,875	11/17/2000	11/15/2010
494550-AK-2	KINDER MORGAN ENERGY PARTNERS	ļ			2FE	4,998,936	106.8930	5,344,650	5,000,000	4,999,440	0	106	٥	0	7.125	7.120		104,896	356,250	03/14/2002	03/15/2012
59562H-AK-4	MIDAMERICAN FUNDING				1FE		106.4800	1,597,200	1,500,000	1,490,437	0	2,615	0	0	6.750	6.970		33,750	101,250	07/13/2001	03/01/2011
59562V-AF-4	MIDAMERICAN ENERGY HOLDINGS	ļ			2FE		103.6490	2,072,980	2,000,000	1,999,730	0	82	٥	0	5.875	5.880		49,285	117,500	10/01/2002	10/01/2012
65473Q-AJ-2	NISOURCE FINANCE				2FE	3,067,046	106.0820	3, 182, 460	3,000,000	3,028,713		(8,844)	ļ	ļ	7.875	7.470		30 , 188	236,250	11/13/2002	11/15/2010
677415-CD-1	OHIO POWER	+			2FE	2,992,230	99.4050	2,982,150	3,000,000	2,995,496	0	742	ļ		5.500	5.530		62,333	165,000	02/11/2003	02/15/2013
693627-AZ-4	PSI ENERGY	ł			2FE			1,024,240	1,000,000	999,608	ō	35	ļō	ō	6.050	6.050		2,689	60,500	06/06/2006	06/15/2016
69362B-AF-9	PSEG POWER	 			2FE	3,491,145		3,765,685	3,500,000	3,496,190	0	982	J0	ō	7.750	7.780		57,264	271,250	04/09/2001	04/15/2011
694308-GC-5	PACIFIC GAS & ELECTRIC	†			1FE	1,994,800		1,968,040	2,000,000	1,997,416	0	747	F	ō	4.200	4.240		28,000	84,000	03/18/2004	03/01/2011
694308-GD-3 713291-AG-7	PACIFIC GAS & ELECTRICPEPCO HOLDINGS	 			1FE 2FE	1,006,550		972,210	1,000,000			(601) (9.640)	ļ	ñ	4.800 6.450	4.710 5.790		16,000 48.733	48,000	03/22/2004	03/01/2014 08/15/2012
713291-AG-7 743263-AD-7	PROGRESS ENERGY	+			2FE	2,090,000 940,130		2,093,000 999,274	2,000,000	2,052,447 939,434		(9,640) (118)	L		7.100	7.080		48,733	129,000	09/16/2003	08/15/2012
743263-AU-7 743263-AJ-4	PROGRESS ENERGY	†			2FE	940, 130		4,281,760	939,000 4,000,000	939,434		(118)	ļ	ر ا	6.850	6.470		57,844	66,669 274,000	03/25/2001	03/01/2011
744448-BU-4	PUBLIC SERVICE OF COLORADO	1			2FE	2,166,780		2,244,420	2,000,000	2,096,255	 n	(10,741)	,		7.875	6.670			157,500	11/14/2002	10/01/2012
78387G-AH-6	SBC COMMUNICATIONS	1			1FE	2,053,440		2,000,000	2,000,000	2,031,250	n	(6,666)	n	n	5.875	5.440		48.958	117,500	05/25/2004	02/01/2012

								Showing All Long-	Term BONDS	S Owned Decei	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11		in Book/Adj		g Value			Ir	nterest		Dat	tes
	_	3		5	1	ļ	8	9	-	•	12	13	14	15	16	17	18	19	20	21	22
		-	1				-	•						Total					_,		
														Foreign							
													Current	Exchange							
													Year's	Change							
							Rate					Current	Other	in							
							Used to			Book/	Unrealized	Year's	Than	Book/				Admitted			
							Obtain				Valuation	(Amor-				Effective		Amount	Gross Amount		
CUSIP			For	Bond	NAIC	Actual		Fair	Par	Adjusted		tization)	Temporary	Adjusted	Rate						
	Description	*	For-				Fair			Carrying	Increase/		Impairment			Rate	How	Due and	Received	المصنينية الم	Maturity
Identification 816851-AF-6	Description SEMPRA ENERGY	-	eign	Gnar	Des. 2FE	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Maturity
842400-EE-9	SOUTHERN CALIFORNIA EDISON		-		2FE	3,994,580 530,000		4, 132, 120 530, 705	4,000,000 500,000	3,996,840 510,872		515	L		6.000 7.625	6.010 6.460		100,000	240,000 38,125	01/29/2003	02/01/2013 01/15/2010
95709T-AA-8	WESTAR ENERGY				2FE	1,988,920		2,039,320	2,000,000	1,992,146	n	960	0	0	6.000	6.070		60,000	120,000	06/14/2004	07/01/2014
976657-AC-0	WISCONSIN ENERGY				1FE	2,494,350		2,618,400	2,500,000	2,497,748	0	604	0	0	6.500	6.530		40.625	162,500	03/23/2001	04/01/2011
	SCOTTISH POWER		F		1FE	4,999,650		4,823,550	5,000,000	4,999,686	0	35	0	0	5.375	5.370		79,132	268,750	03/15/2005	03/15/2015
873144-AA-7	TXU AUSTRALIA		. F		1FE	1,999,820	_102.0380	2,040,760	2,000,000	1,999,820	0	0	0	0	6.150	6.150	MN	15,717	123,000	12/03/2003	11/15/2013
3299999. Pul	blic Utilities - Issuer Obligations					89,476,896	XXX	91,831,079	88,344,800	88,965,316	0	(126,835)	0	0	XXX	XXX	XXX	1,369,485	5,818,631	XXX	XXX
	tal - Public Utilities Bonds					89,476,896	XXX	91,831,079	88,344,800	88,965,316	0	(126,835)	0	0	XXX	XXX	XXX	1,369,485	5,818,631	XXX	XXX
00130H-AQ-8	AES				4FE	505,000		517,500	500,000	501,498	0	(949)	0	0	9.500	9.260		3,958	47,500	07/23/2003	06/01/2009
	AES			1	3FE	207,360	104.3750	200,400	192,000	201,266	0	(2,463)	٥	0	8.750	7.050		2, 147	13,653	05/17/2005	05/15/2009
00163X-AL-4	AMB_PROPERTY_LP		-		2FE	3,996,280		4,080,560	4,000,000	3,997,772	٥ِ	687	٥	٥	5.450	5.470		18, 167	218,000	11/14/2005	12/01/2010
001957-BC-2	AT&T WIDELESS		-		1FE	1,606,014		1,539,668	1,421,000	1,495,837	ō	(16,804)	}ō	ļ0	7.300	5.760		13,255	103,733	09/08/2003	11/15/2011
00209A-AE-6 00817Y-AE-8	AT&T WIRELESSAETNA				1FE	3,089,330 2,982,150		3,000,000	3,000,000	3,037,389		(10,275)	L		7.875 6.000	7.410 6.080		78,750 8,000	236,250	01/04/2002	03/01/2011
013104-AJ-3	ALBERTSONS		-		4FE	3,409,590		3,029,130 3,110,400	3,000,000	2,984,319 3,173,716	<u>U</u>	(49,764)			7.500	5.450		85,000	180,000 225,000	06/06/2006 09/05/2002	06/15/2016 02/15/2011
020002-AR-2	ALLSTATE				1FE	1,993,240		1.955.400	2,000,000	1,995,159	n		0	0	5.000	5.040		37.778	100,000	08/13/2004	08/15/2014
02635P-RS-4	AMERICAN GENERAL FINANCE				1FE	7,033,660		7.096.250	7,000,000	7,009,084	0	(5, 173)	0	0	5.375	5.280		125.417	376,250	09/25/2002	09/01/2009
026609-AM-9	AMERICAN HOME PRODUCTS				1FE	5,234,809		5,593,928	5,250,000	5,257,043	٥	(2,054)		0	6.950	6.890		107,435	364,875	07/15/2002	03/15/2011
03073E-AF-2	AMER I SOURCEBERGEN				2FE	1,002,500		981, 190	1,000,000	1,002,048	0	(205)	0	0	5.875	5.840		17,299	58,750	09/09/2005	09/15/2015
031162-AJ-9	AMGEN				1FE	4,942,400		4,865,850	5,000,000	4,957,380	٥	5,076	0	0	4.850	4.990		28,965	242,500	11/29/2004	11/18/2014
03674B-AC-8	ANTHEM		-		1FE	4,972,800		5,457,800	5,000,000	4,985,248	0	2,656	0	0	6.800	6.870		141,667	340,000	07/26/2002	08/01/2012
049560-AF-2	ATMOS ENERGY				2FE	2,985,570		2,861,040	3,000,000	2,989,413	0	1,280	٥	0	4.950	5.010		31,350	148,500	10/19/2004	10/15/2014
	BB&TBAE SYSTEMS HOLDINGS		-		1FE 2FE	1,999,160 4,980,060		1,867,380 5,270,200	2,000,000 5,000,000	1,999,301 4,990,568		42	L		5.250 6.400	5.250 6.450		17,500	105,000	10/20/2004	11/01/2019 12/15/2011
	BRE PROPERTIES				2FE	3,982,400		4,092,280	4,000,000	3,995,144	n	2.701	n	0	5.750	5.820		76,667	230,000	08/20/2002	09/01/2009
	BANK OF AMERICA				1FE	461,004		483, 150	500,000	463,844	0	2,757	0	0	5.420	6.470		7,979	20,024	12/19/2006	03/15/2017
	BANK OF NEW YORK				1FE	3,986,560	96.4910	3,859,640	4,000,000	3,989,663	٥	1, 166	٥	0	4.950	4.990	MS	58,300	198,000	03/03/2005	03/15/2015
	BANK ONE				1FE		103.8330	2,076,660	2,000,000	1,994,478	0	1,233	0	0	5.900	5.980		15,078	118,000	11/13/2001	11/15/2011
	BANK ONE				1FE	1,984,380	99.7060	1,994,120	2,000,000	1,991,123	0	1,484	٥	0	5.250	5.350		44,042	105,000	10/17/2002	01/30/2013
	BAXTER INTERNATIONAL		-		1FE	1,886,000	96.0380	1,920,760	2,000,000	1,915,529	0	9,391	0	0	4.625	5.330		27,236	92,500	08/26/2004	03/15/2015
071813-AW-9 07385T-AJ-5	BAXTER INTERNATIONAL BEAR STEARNS				1FE	996,720 996,710	103.9040 94.9580	1,039,040 949,580	1,000,000	997, 123 997, 841		265 250	L		5.900 5.700	5.940 5.730		19,667 7,283	62,769	08/03/2006	09/01/2016 11/15/2014
	BEAR STEARNS	+			1FE		102.7980	1,644,768	1,600,000	1,633,155		(15,621)	ν	ν	7.625	6.460			122,000	04/25/2002	12/07/2009
	BEAR STEARNS	LS			1FE		90.2870	1,805,740	2,000,000	1,808,345	0	5.865	0	0	5.550	6.990		49.025	000	08/08/2007	01/22/2017
	BEAZER HOMES USA	LS		1	4FE	752,500	75.2500	752,500	1,000,000	752,500	0	(7,400)	266,600	0	8.375	7.450		17,681	83,750	03/13/2003	04/15/2012
080555-AG-0	BELO (AH)				3FE	3,717,910	100.8950	3,531,325	3,500,000	3,534,106	۵	(38,593)	0	۵	8.000	6.770		46,667	280,000	06/19/2002	11/01/2008
	BERKLEY (WR)				2FE		99.7400	1,994,800	2,000,000	1,993,178	0	2,253	0	0	5.125	5.260		25,910	102,500	09/09/2003	09/30/2010
	BOEING CAPITAL				1FE	5,344,700 .		5,367,800	5,000,000	5, 178, 436	ō	(37,590)	0	0	6.500	5.510		122,778	325,000	01/30/2003	02/15/2012
101137-AG-2 103304-BB-6	BOSTON SCIENTIFIC	-+		1	3FE	1,018,480 500,000		940,000 506,250	1,000,000	1,017,147	0	(1,333)	ļ	ļ	6.400 7.750	6.130 7.750		2,844 1,722	64,000 38,750	01/19/2007 03/13/2003	06/15/2016
	BUCKEYE PARTNERS		1	l'	4FE 2FE			961, 120	1.000,000	998.442	U	0 124	ار س		5.125	5.140			51,250	03/13/2003	12/15/2010 07/01/2017
	BUNGE LTD FINANCE	1	1		2FE	950,370		968,230	1,000,000	964 . 127	n	4.567	0	n .	5.350	6.040		11,294	53,500	06/18/2004	04/15/2014
120569-AA-6	BUNGE LTD FINANCE	1			2FE	1,997,720		1,928,440	2,000,000	1,997,894		174		٥	5.900	5.910		29,500	61,950	03/19/2007	04/01/2017
125509-BF-5	CIGNA				2FE	3,268,530	106.1510	3,184,530	3,000,000	3,119,165	0	(35,072)	0		7.000	5.560	JJ	96,833	210,000	04/09/2003	01/15/2011
12560P-CL-3	CIT GROUP				1FE	1,020,400		1,007,020	1,000,000	1,006,276	٥	(3, 129)	٥	0	6.875	6.500		11,458	68,750	11/07/2002	11/01/2009
	CNA FINANCIAL		-		2FE	1,989,360		2,041,260	2,000,000	1,990,502	<u>م</u> ــــــ	807	ļ		6.500	6.570		49,111	132,528	08/03/2006	08/15/2016
	CNA FINANCIAL				2FE	2,985,750		3,074,370	3,000,000	2,989,338	ō	2,570	ō		6.000	6.110		68,000	183,500	08/03/2006	08/15/2011
	CNF TRANSPORTATIONCRH AMERICA				2FE 2FE	493,510 7,241,406		533 , 185 7 , 401 , 864		497,951 7,122,541		757	}	μ	8.875 6.950	9.070 6.440		7,396 143,242	44,375 486,491	06/01/2000	05/01/2010 03/15/2012
126800-AD-2	CABELAS SENIOR NOTE SERIES 2002-A		1		2FE	2,000,000		1.981.780	2,000,000			(25,224)	,	n	4.950	4.950		31.900		08/07/2002	09/05/2009
133131-AK-8	CAMDEN PROPERTY TRUST		1		2FE	1,991,300		2,020,820	2,000,000	1,995,081	0	840	0	0	5.875	5.930		10.118	117,500	11/19/2002	11/30/2012
14040E-EE-8	CAPITAL ONE BANK				1FE	1,107,010		1,000,680	1,000,000	1,008,934		(23,383)	٥	۵	6.700	4.240		8,561	67,000	06/24/2003	05/15/2008
14040E-HF-2	CAPITAL ONE BANK				1FE	1,998,100	99.4240	1,988,496	2,000,000	1,999,847	0	400		ا 0	4.875	4.890		12,458	97,500	08/26/2003	05/15/2008
	CAPITAL ONE FINANCIAL				2FE	999,070		922,370	1,000,000	999,277	0	77	0	٥	5.500	5.510		4,583	55,000	05/19/2005	06/01/2015
	CAPITAL ONE FINANCIAL		-		2FE	1,994,320		1,918,240	2,000,000	1,994,493	<u>0</u>	173	ļ	ļ	6.750	6.780		43,875	0	08/28/2007	09/15/2017
	CAPMARK FINANCIAL GROUP				2FE	1,999,140		1,583,120	2,000,000	1,999,237	ō	97	Fō	ō	5.875	5.880		16,646	58,750	05/03/2007	05/10/2012
141781-AP-9	CARGILL		-1	<u> </u>	1FE	1,994,720	105.0520	2, 101, 040	2,000,000	1,997,209	0	531	J	ļ0	6.375	6.410	JU	10,625	127,500	04/30/2002	06/01/2012

SCHEDULE D - PART 1

Part								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
Cutton C	1	2		Cod	es	6								g Value			lı	nterest		Dat	es
Proceedings			3	4	5	1	8	9			12	13	14	15	16	17	18	19	20	21	22
Proceedings														Total							
For Court Part																					
Column C													Current								
Cultification Control of the Con																					
Column C							Rate					Current									
Company Comp										Book/	Unrealized							Admitted			
Company Post Company																Effoctivo			Groce Amount		
Perfection Per	CLICID			Eor	Dond	NAIC		Enir	Dor						Doto						
		Description	*																	Acquired	Moturity
Section Sect				eign	Ullal						(Decrease)		necognized	value		_					
Section Control Cont												1 076	ν		5 900						
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Sect 2-0. Confirmation (Confirmation (Confir			1		1						0		0								
1975-1976 1975			I		1						0		0	0							
Type	172967-BJ-9	CITIGROUP				1FE					0		0	0		5.830	FA		80,100		
Test											0	(13,697)	0	0							
Mills 1			·										0								
1909-1-4-3 CADC C											0		0	0							
DODGE CARE PT			·								ļ0		}ō	0							
Septic 4-10			·																		
											n		ν	n							
Symbol Fig. 1996 1997											0		0	0							
SSSMEPT-40 COMMON PROPERTY FTC 5.005, 300 5.000, 000 5.000, 3.000 0.000 5.000, 3.000 0.000 5.000			I								0		0	0	5.500						
1935-6-4 CORAMPS DERIV FT. 1900 (a) 9,0000 1,917 (b) 2,000 (c) 1,927 (c) 1,917 (b) 2,000 (c) 1,927 (c) 1,917 (c) 1,920 (c)	205887-BA-9	CONAGRA FOODS				2FE			5,000,000		0	(550)	0	0	6.750	6.730	MS				09/15/2011
2221-1-1-5 COMPATIVE FOR EACH 77 1.99 1.97 7.200 1.97 1.97 1.97 1.90 1.			ļ					2,977,980			٥		0	0							
											0		0	0							
													0	0							
200354-4-6 CR FORTFRIES FFE 1.98.200 37.200 1.810.025 1.900.000 1.92.257 FFE 1.98.200 37.200 1.97.200 2.98.7520 1.98.200 3.9			·								0		0	0							
2251-14-9 05017 SINSE FIRST CORTO USA F.E. 4,930 00 1,96500 5,207 70 5,700 0 0 5,857 0 0 0 5,707 5,700 1,700													u								
233154-4 30 16070 3 26070 3 3 3 3 3 3 3 3 3			†								0			0							
200855-4-2 MAILES OFFISIEN NUMBER OFFI OFFISIEN NUMBER OFFI OFFI OFFI OFFI OFFI OFFI OFFI OFF											0		0	0							
200355-P-2 MAIRE DIFFERENCE 1.0 1.											0		0	0							
23835-74 CALLED FORFILER NA NCLUME 1											0		0	0							
254689-64-2 MLT DISEY 1FE		DAIMLER CHRYSLER NA HOLDING				1			605,000		0		0	0	7.300	7.030	JJ	20,365	44 , 165	04/18/2002	01/15/2012
25/5805-P-C-2 BAT DISNEY FFE	25179S-AC-4										0		0	0							
28606-P-H-1 DUE FIGUS 1.5 9FE 577.781 92.900 582.700 684.000 578.813 0 1.846 0 0 8.475 32.00 1.77.874 697.76 567.672005 507.172015 5267.872015											0		0	0							
25787-R-2 DAMELLEY & SINS 2FE 1,986,703 52,028 1,984,700 2,000,000 1,997,773 0 282 0 0 5,500 5,500 M 14,066 110,000 5678,2005 5675,705 5686,1076,1076,1076 0 0 5,500 5,500 M 14,066 110,000 5678,2005 5675,705 5686,1076,1076,1076 0 0 0 5,500 5,500 M 14,066 110,000 5678,2005 5675,705 5686,1076,1076,1076 0 0 0 5,500 5,500 M 14,066 110,000 5678,2005 5675,000 110,000 5678,2005 5675,000 110,000 5678,2005 110,000 5678,2005 110,000 5678,2005 110,000 5678,2005 110,000 5678,2005 110,000 5678,2005 110,000 5678,2005 110,000 5678,2005 110,000 5678,2005 110,000 5678,2005 110,000 110,					<u></u>						0		0	0							
2841171-F-7 DAVE REALTY I P 2FE 2.980.170 100.2280 3.006.960 3.006.960 0.2983.426 0.0 2.975 0.0 0.5260 5.500 J. 72.625 5.7500 5.750 5.800 J. 72.625 5.7500 5.750 5.7500 5.750 5.7500 5.750 5.7500 5.750 5.7500 5.750 5.7500 5.750 5.7500 5.750 5.7500			L.		١								ر								
28882FA-5 ERAC US F IMME											ν										
2888-4-W- EBIG USF FILMING PRICE PRICE 2.495.625 7.6500 2.407.750 2.500.000 2.497.766 0 3.19 0 0 6.200 6.200 W. 25.833 155.000 0.072/12/2016 28884-4-W- EBIG USF FILMING IP FIFE 2.976.53 5.3250 2.865.750 3.000.000 2.977.666 0 1.330 0 0 5.350 5.380 W. 34.372 229.000 1.115/2005 1.115/2005 1.157.7500 1.500.000 0 0 0 0 0 0 0 0			1								0		0								
28868-A1 EP-CERATING P											0			0							
28763-M-1 EDISON MISSION MERROY	26884A-AX-1					1FE				2,977,660	0		0	0					0		06/15/2017
2856F-40-6 ELECTRONIC DATA SYSTEMS 2FE										5,000,000	0	0	0	0	5.380						
2205GR-AG-9 LIBBARD ENERPTOR ENERPT PATRIERS 5			·								٥		0								
28256PA-#F-3 EMBRIOGE BIRERY PARTIERS											ō	3,241	ō								
22668-B-B-B EHRGI ZER HULDINGS SR NOTES 2006-D 2 4,000,000 8,8660 3,954,240 4,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			·								ļō	(4.050)	ļ								
28373-AD-1 ENTERPRISE PRODUCTS (PERATING LP			·								0		0								
299808-AD-7 EVEREST RINSURANCE HOLDINGS			†								n		n								
299808-AD-7 EVEREST REINSURANCE HOLDINGS 1FE 998,310 101,2140 1,000,000 998,763 0 1,47 0 0 5,400 5,400 5,400 1,000,000 1,000,000 1,737,344 1,738,840 1,748,711 0 1,5111 0 0 5,608 5,480 NS 30,032 97,402 20,7000 2,000,000 1,937,344 1,738,840 1,748,711 0 1,5111 0 0 5,608 5,480 NS 30,032 37,402 20,7000 2,000,000 1,937,344 1,738,840 1,748,711 0 1,5111 0 0 5,608 5,480 NS 30,032 37,402 20,7000 2,000,000 1,938,369 0 1,770 0 0 0 5,608 5,480 NS 30,032 37,402 20,7000 2,000,100 2,000,000 1,938,369 0 1,747 0 0 0 5,608 5,480 NS 30,032 37,402 20,7000 2,000,100 2,000,000 1,938,369 0 1,747 0 0 0 5,608 5,480 NS 30,032 37,402 20,7000 2,000,100 2,000,000 3,403,462 0 0 0 0 0 0 0 0 0											0		0								
31410H-AS-0 FEDERATED DEPARTMENT STORES 2FE 1,983,420 .104,5090 2,000,100 2,000,000 1,993,369 0 1,770 0 0 0 6.625 6.740 A0 33,125 132,500 03/21/2001 04/01/2011 314287-AF-3 FEDERAL EXPRESS 2FE 3,503,521 106,4560 3,725,960 3,500,000 3,501,885 0 (438) 0 0 0 7.250 FA 59,661 255,750 06/92/2010 02/15/2011 31620R-AA-3 FIDELITY MATIONAL TITLE GROUP 5,267 5,000,000 3,483,482 0 1,524 0 0 0 7.250 FA 59,661 255,750 06/92/2010 02/15/2011 32055R-AH-0 FIRST INDUSTRIAL LP LS 2FE 1,986,200 .102,4730 2,000,000 1,992,918 0 1,374 0 0 0 6.875 6.970 A0 2,902,800 3,483,482 3,44348-AF-5 FOLLETT SENIOR NOTE 2,267,560 .103,7366 2,747,720 2,000,000 2,019,528 0 (2,409) 0 0 0 6.420 6.250 JU 10,700 128,400 0.57/24/2004 0.67/12/015 344348-AF-5 FOLLETT SENIOR NOTE 2,200,000 104,3490 2,086,990 2,000,000 3,000,000											0		0	0							
STATE STAT	30257G-AA-9	FPL ENERGY NATIONAL WIND						1,737,344		1,748,711	0	(1,511)	0	0				30,032			03/10/2024
31620R-AA-3 FIDELITY NATIONAL TITLE GROUP 2FE 3,485,895 104.8420 3,669,470 3,500,000 3,493,462 0 1,524 0 0 0 7,300 7,350 FA 96,522 255,500 0,8/13/2001 0,8/15/2011 32055R-AH-0 FIRST INDUSTRIAL LP LS 2FE 1,986,200 102,4730 2,049,460 2,000,000 1,992,918 0 1,374 0 0 0 6.675 6.970 A0 29,028 375,500 0,4/04/2002 0,4/15/2012 3,7/1			↓								0	1,770	0	0							
\$2055F-AH-0											0	(438)	0	0							
\$2056R-MI-9 FIRST INDISTRIAL LP 2FE 2,027,560 .103,7360 2,074,720 2,000,000 2,019,528 0 .(2,409) 0 0 0 6,420 6,230 JD 10,700 128,400 0,524/2004 0,60/10/2014 337158-MD-1 FIRST INDISTRIAL LP 2FE 4,994,950 97,3390 4,866,950 5,000,000 4,996,498 0 405 0 0 0 5,050 5,060 JD 116,431 252,500 126,4871 252,500 10,43490 2,086,980 2,000,000 2,000,000 0 0 0 0 0 0 0 0	31620R-AA-3										ļō		ļ	}0							
337158-AD-1 FIRST TENNESSEE BANK			LS								0		0								
34434*-RE-5 FOLLETT SENIOR NOTE 2 2 2,000,000 .104,3490 2,086,980 2,000,000 .0 2,000,000 .0 0 .0 0 .0 0			†								D		Q	ا ۵							
344865-AA-8 NATIONAL FOOTBALL LEAGUE TERM NOTE 1. 3,301,680 1.01.2280 3,036,840 3,000,000 3,050,498 0 (78,757) 0 0 0 6.652 4.080 0CT 48,781 202,334 03/16/2004 11/12/2008 34597-TV-9 FORD MOTOR CREDIT 5.000,000 1.000 0			t								n		n	n l							
345397-TY-9 FORD MOTOR CREDIT			I			11	3,301,680 101.2280				0		0	0							
35671D-AR-6 FREEPCRT-IMMORAN 1 3FE 500,000 106.0000 530,000 500,000 0 0 0 0 0 8.250 8.240 A0 10,313 22,000 03/14/2007 04/01/2013 35687M-AII-9 FREESCALE SEMICONDUCTOR 1 14FE 1,011,250 89.2500 892,500 1,000,000 1,009,694 0 1,009,694 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,009,694 0 0 1,00	345397-TY-9	FORD MOTOR CREDIT	1				2,052,78086.6160	1,732,320	2,000,000	2,028,530			0	0	7.250	6.810	AO	26,583	145,000	09/16/2003	10/25/2011
	35671D-AR-6		ļ		1		500,000106.0000	530,000	500,000	500,000	0	0	0	0	8.250			10,313	22,000	03/14/2007	04/01/2013
35687M-AP-2 FREESCALE SEMICONDUCTOR 1.1.25					1						0		0	0							
	35687M-AP-2	FREESCALE SEMICONDUCTOR	LS		1	4FE	398,25082.5000	330,000	400,000	398,416	0	167	Ω	O	10.125	10.180	JD	1,800	42,075	01/05/2007	12/15/2016

								Showing All Long-	Term BOND	S Owned Decei	mber 31 of	Current Ye	ar								
1	2		Coc	des	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	ig Value			Ir	nterest		Dat	tes
		3		5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
													Current	Exchange							
													Year's	Change							
							Rate					Current	Other	in							
							Used to			Book/	Unrealized	Year's	Than	Book/				Admitted			
							Obtain									Effootivo		Amount	Grass Amount		
CLICID			Гог	Dond	NAIC	A atual		Fair	Dox	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Data	Effective	Hour		Gross Amount		
CUSIP	Description		For-		NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment		Rate	Rate	How	Due and	Received	A	Mark mile .
Identification	Description	<u> </u>	eign	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Maturity
36804P-AA-4	GATX CAPITAL	-+			2FE	987,260		1,038,870	1,000,000	996,746 2,020,357	0	2,064		Ω	8.875 6.125	9.120 5.760		7,396 7,896	88,750	05/23/2002	06/01/2009
36962G-WB-6 36962G-YY-4	GENERAL ELECTRIC CAPITAL				1FE	2,047,880 4,084,160	97.0000	1,940,000 4,177,880	2,000,000 4,000,000		u	(5,756)			6.000	5.710		10,667	122,500	07/26/2002	02/22/2011
370334-AS-3	GENERAL MILLS				2FE	4,901,051		4,501,000	4,501,000	4,714,502	 ۱	(46,021)		υ	6.000	4.710		102,023	270,060	03/10/2004	02/15/2012
370425-SL-5	GMAC				3FE			806.550	1.000.000	989.563	0	813	0	0	6.750	6.940		5.625	67.500	05/03/2007	12/01/2014
37247D-AE-6	GENWORTH FINANCIAL				1FE	2,995,710		3,010,890	3,000,000	2,996,961	0	379	0	0	5.750	5.760		7,667	172,500	06/09/2004	06/15/2014
373200-AQ-7	GEORGIA GULF	LS		1	4FE	591,700		486,475	610,000	593,064	0	1,364	0	0	9.500	10.070	AO	12,234	59,882	03/21/2007	10/15/2014
373298-BV-9	GEORGIA-PACIFIC		.		4FE	937,500	101.5000	1,015,000	1,000,000	968,420	0	7,666	۵	۵	8.125	9.230		10,382	81,250	04/09/2003	05/15/2011
377340-AA-1	GLAZER'S 3				2FE	4,000,000		4,011,920	4,000,000	4,000,000	0	0	0	0	6.120	6.120		41,480	234,600	10/20/2006	10/31/2016
38141G-AZ-7	GOLDMAN SACHS		-		1FE	5,018,695		5,303,000	5,000,000	5,007,503	٥ِــــــــ	(2,170)	Ω		6.875	6.810		158,507	343,750	08/15/2001	01/15/2011
38141G-CM-4	GOLDMAN SACHS				1FE	1,997,560		2,020,240	2,000,000	1,998,413	ō	185	ō	ō	5.500	5.510		14,056	110,000	11/07/2002	11/15/2014
402740-AA-2 404119-AH-2	GULFSTREAM NATURAL GAS SYSTEM		-		2FE 5FE.	3,997,840 498,445		3,931,560 445,000	4,000,000 500,000	3,998,250 498,999	0	174 144	0	0	5.560 6.750	5.560 6.790		37,067 15,563	222,400 33,750	10/19/2005 07/23/2003	11/01/2015
404119-AU-3	HCA			1	3FE			719,680	692,000	692,000	۷	144			9.125	9.120		8.069	62,794	11/09/2006	11/15/2014
41242*-AA-0	HARDWOOD FUNDING SERIES A SENIOR NOTES			1	2	4,000,000		3.970.680	4,000,000	4,000,000		0			4.300	4.300		11.467	172,000	06/26/2003	06/07/2010
42346#-AD-3	HELMERICH PAYNE SENIOR NOTE SERIES D				2	3,500,000		3,559,955	3,500,000	3,500,000	0	0	0	0	6.560	6.560		86,738	229,600	06/28/2002	08/15/2014
441060-AH-3	HOSPIRA				2FE	2,994,390		3.050.610	3,000,000	2,995,196	0	806	0	0	5.550	5.590		42.088	86,488	03/20/2007	03/30/2012
44106M-AH-5	HOSPITALITY PROPERTIES TRUST			1	2FE	4,981,350		4,901,450	5,000,000	4,983,528	0	1,433	0	0	6.300	6.350		14,000	315,000	06/12/2006	06/15/2016
44108E-BA-5	HOST MARRIOTT LP			1	3FE	1,002,500	98.5000	985,000	1,000,000	1,002,350	٥	(150)	٥	0	6.750	6.700	JD	5,625	67,500	01/22/2007	06/01/2014
441812-JY-1	HOUSEHOLD FINANCE				1FE	1,985,780		2,095,520	2,000,000	1,992,526	0	1,413	0	0	7.000	7.100		17,889	140,000	05/15/2002	05/15/2012
442488-AS-1	K HOVNANIAN ENTERPRISES				3FE	700,000	70.0000	700,000	1,000,000	700,000	0	766	293,077	0	6.375	6.500		2,833	63,750	02/26/2004	12/15/2014
444859-AU-6	HUMANA				2FE	3,082,350	97.8840	2,936,520	3,000,000	3,074,007	0	(4,892)	0	0	6.300	5.980		78,750	189,000	03/09/2006	08/01/2018
44569*-AW-1 44569*-BA-8	HUNT OIL SENIOR NOTE SERIES B				2	1,000,000	106.9340	1,069,340	1,000,000	1,000,000	0	0	0	0	7.960	7.960		4,201	119,400	11/09/2000	12/12/2010
45031U-AR-2	HUNT OIL SENIOR NOTE SERIES BISTAR FINANCIAL				2 2FE	2,500,000 953,880	86.4220	2,610,175 864,220	2,500,000 1,000,000	2,500,000 964,842	U	0 7,207			6.850 5.150	6.850 6.110		61,365 17,167	171,250 51,500	07/31/2001 06/15/2006	08/22/2013
45031U-AW-1	ISTAR FINANCIAL				2FE	2,996,880	81.6320	2,448,960	3,000,000	2,997,490		232			5.875	5.880		51.896	176,250	02/15/2006	03/01/2012
460146-BQ-5	INTERNATIONAL PAPER	··†			2FE	486,235	96.0000	467,520	487,000	486,575	0	74	0	0	5.850	5.870		4,827	28,490	10/24/2002	10/30/2012
46625H-AJ-9	JP MORGAN CHASE	1			1FE		104.9990	4.199.960	4.000.000	4.050.209	0	(14.349)	0	0	6.750	6.290		112.500	270.000	10/24/2001	02/01/2011
487836-AS-7	KELLOGG				2FE	2,496,629	_105.9660	2,649,150	2,500,000	2,498,758	0	332	0	0	6.600	6.610	AO	41,250	165,000	07/20/2001	04/01/2011
489170-AB-6	KENNAMETAL				2FE		108.6720	2,063,681	1,899,000	2,039,503	0	(27,276)	0	0	7.200	5.310		6,077	136,728	04/21/2005	06/15/2012
492386-AS-6	KERR-MCGEE				2FE		106.4300	973,835	915,000	917,628	0	(605)	0	0	6.875	6.780		18,522	62,906	10/01/2001	09/15/2011
49306C-AE-1	KEY BANK NA				1FE		103.5590	4,313,270	4, 165,000	4, 158, 070		1,276	0	0	5.700	5.740		89,686	237,405	08/06/2002	08/15/2012
497266-A@-5	KIRBY SENIOR SERIES 2005-A			1	2	4,000,000	98.0000	3,920,000	4,000,000	4,000,000	0	0.504	0	0	5.553	5.110		20,978	239,246	05/31/2005	02/28/2013
499040-AP-8 50075N-AB-0	MCCLATCHY COMPANY				3FE	442,500 4,106,800		365,635 4,090,680	500,000	445,024 4,053,667		2,524	0		5.750 5.625	7.350 5.230		9,583 37,500	14,375	05/08/2007	09/01/2017
501044-BX-8	KROGER				2FE	1,497,420		1,596,885	1,500,000	1,499,265	ν Λ	(12,343)	U	υ 0	8.050	8.070		50,313	120,750	03/28/2003	02/01/2010
501044-CC-3	KROGER				2FE	2,215,700		2,122,900	2,000,000	2,130,952	٥	(26,735)	0	0	6.750	5.030		28,500	135,000	08/17/2004	04/15/2012
501044-CD-1	KROGER				2FE	2,137,560		2,084,060	2,000,000	2,085,243	0	(16,637)	0	0	6.200	5.110		5,511	124,000	08/24/2004	06/15/2012
52107Q-AE-5	LAZARD GROUP				3FE	997,020		987,670	1,000,000	997,115	0	95	0	0	6.850	6.890		3,044	33,108	06/18/2007	06/15/2017
524908-R3-6	LEHMAN BROTHERS HOLDINGS		.		1FE	4,939,910		5,002,050	5,000,000	4,941,763	0	1,853	0		6.500	6.660		146,250	0	08/07/2007	07/19/2017
52517P-SC-6	LEHMAN BROTHERS HOLDINGS				1FE	1,492,275		1,557,900	1,500,000	1,496,243	0	784	0	0	6.625	6.690		44,995	99,375	01/03/2002	01/18/2012
526057-AG-9	LENNAR		-		3FE	3,931,480		3,283,680	4,000,000	3,959,538	٥ِـــــــــ	6,468	Ω		5.950	6.180		79,333	238,000	01/31/2003	03/01/2013
530715-AB-7	LIBERTY MEDIA				3FE	3,489,770		3,553,340	3,500,000	3,497,730	0	1,323	ō	0	7.875	7.910		127,094	275,625	02/16/2000	07/15/2009
53079E-AC-8 55259P-AE-6	LIBERTY MUTUAL				2FE	2,955,630 2,994,360		3,055,260 2,842,950	3,000,000	2,965,442 2,995,547		4,482 484			5.750 4.850	5.970 4.870		50,792 6,063	172,500 145,500	09/30/2005	03/15/2014 06/16/2015
55263E-CE-3	MBNA				1FE	4,968,750		5,453,595	5,000,000	4,983,883	۷	3,147	۷		7.500	7.590		110,417	375,000	03/20/2002	03/15/2012
5526E2-AC-3	MBNA AMERICA BANK NA				1FE	1,992,640		2,172,904	2,000,000	1,995,762	0		0	0	7.125	7.170		18,208	142,500	11/04/2002	11/15/2012
5526J0-AA-6	MDC HOLDINGS	··†			2FE	4,968,300	94.7880	4,739,400	5,000,000	4,976,230	0	2,743	0	0	5.375	5.450		11.944	268,750	12/06/2004	12/15/2014
562567-AF-4	MANDALAY RESORTS				4FE	1,052,500		1,035,000	1,000,000	1,019,421	0	(8,053)	0	0	9.375	8.350		35,417	93,750	03/13/2003	02/15/2010
565805-AA-6	MARATHON OIL				2FE	2,115,400	103.7750	2,075,500	2,000,000	2,060,779	0	(11,693)	0	0	6.000	5.230		60,000	120,000	10/09/2002	07/01/2012
571748-AJ-1	MARSH & MCLENNAN		-		2FE	2,926,230		2,889,000	3,000,000	2,952,268	0	7,942	٥	۵	4.850	5.200		54,967	145,500	07/07/2004	02/15/2013
573284-AG-1	MARTIN MARIETTA MATERIALS				2FE	3,496,071		3,683,645	3,500,000	3,498,578	0	378	٥	0	6.875	6.880		60, 156	240,625	07/27/2001	04/01/2011
574599-AX-4	MASCO		-		2FE	2,047,680		2,050,080	2,000,000	2,025,475	0	(4,811)	J0	0	5.875	5.550		54, 181	117,500	10/10/2002	07/15/2012
577778-AX-1	MAY DEPARTMENT STORES		-		2FE	2,292,600		2,051,140 957,940	2,000,000	2,197,894	0	(20,793)	ļū	<u>0</u>	7.500	5.830		12,500	150,000	11/18/2002	06/01/2015
577778-BS-1 59001A-AK-8	MAY DEPARTMENT STORES			1	2FE	1,018,610 290,510		957,940	1,000,000 418,000	1,013,794 290,510	0	(1,711)	90,487		5.750 6.250	5.490 7.880		26,514 7,692	57,500 26,125	01/07/2005	07/15/2014 03/15/2015
59156R-AC-2	METLIFE		1	'	1FE	290,510			5,000,000		 n	(16,979)	90,467	n l	6.125	5.680				10/22/2002	12/01/2011
617446-HC-6	MORGAN STANLEY	·†	1		1FE	3,985,880		4,202,880	4.000.000	3.992.998		1.384	n	n	6.600	6.640		66.000	264.000	05/17/2002	04/01/2012
317 410 110 0	monorm ormace!		-1	1		,0,000,000			, , 000 , 000			,004	μ	F						11/2002	1/ V 1/ EV 1E

								Showing All Long-	Term BOND:	S Owned Decei	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	ng Value			Ir	nterest		Dat	es
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
													Current	Exchange							
													Year's	Change							
							Rate					Current	Other	in							
							Used to			Book/	Unrealized	Year's	Than	Book/				Admitted			
							Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Gross Amount		
CUSIP			For-		NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment		Rate	Rate	How	Due and	Received		
Identification	Description	*	eign	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Maturity
617446-HR-3	MORGAN STANLEY				1FE	2,010,460		1,994,960	2,000,000	2,006,155	Ω	(1,013)	Δ	0	5.300	5.230		35,333	106,000	03/24/2003	03/01/2013
61744A-AN-0 620076-AR-0	MORGAN STANLEY MOTOROLA				1FE	1,989,060 531,855	98.4450	1,968,900 510,438	2,000,000 477,000	1,995,924 501,626		1,598 (7,694)	٩	Q	4.250 7.625	4.340 5.650		10,861	85,000 36,371	04/30/2003	05/15/2010
62886E-AC-2	NCR				2FE	2,962,385		3,048,855	2,950,000	2,953,070	 0	(1,944)	0	0	7.125	7.040		9,342	210, 188	06/07/2002	06/15/2009
	NATIONAL RURAL UTILITIES				1FE	3,363,630		3,250,440	3,000,000	3,213,090	0	(44,581)	0	0	7.250	5.320		72,500	217,500	05/13/2004	03/01/2012
637432-CV-5	NATIONAL RURAL UTILITIES				1FE	4,967,950		5,093,000	5,000,000	4,991,199	0	4,919	0	٥	5.750	5.860		98,229	287,500	08/23/2002	08/28/2009
638612-AG-6	NATIONWIDE FINANCIAL SERVICES				1FE	3,978,280		4,102,400	4,000,000	3,985,409	0	1,623	0	0	5.625	5.680		86,250	225,000	02/10/2003	02/13/2015
	NEWS AMERICA	+			2FE	3,027,930		3,000,540	3,000,000	3,000,126	0	(5,573)	ļ0	0	6.625 7.375	6.430 6.420		94,958	198,750	02/21/2002	01/09/2008
	NEXTEL COMMUNICATIONSOLD DOMINION FREIGHT LINE	+		l'	2FE	525,000 4,300,000		492,310 4,166,614	500,000 4,300,000	515,035 4,300,000	0	(3,624)	0	,	5.850	5.850		15,365 46,118	36,875 251,550	07/28/2004 03/29/2006	08/01/2011 04/25/2016
681919-AS-5	OMNICOM GROUP	1			1FE	3,980,400		4,057,080	4,000,000	3,983,192	0	1,529		0	5.900	5.960		49,822	236,000	03/24/2006	04/25/2016
682680-AM-5	ONEOK				2FE	1,994,380		1,924,220	2,000,000	1,995,602	0	471	0	0	5.200	5.230	JD	4,622	104,000	08/12/2005	06/15/2015
68268N-AA-1	ONEOK PARTNERS				2FE	1,999,600		2,056,400	2,000,000	1,999,704	0	74	0	0	5.900	5.900		29,500	119,967	09/20/2006	04/01/2012
690742-AA-9	OWENS CORNING				2FE	1,024,760		915,740	1,000,000	1,022,742	0	(1,859)	0	0	6.500	6.160		5,417	70,597	11/20/2006	12/01/2016
693320-AF-0 693476-AP-8	PNC FUNDING				2FE 1FE	3,973,320 6,577,860		4,110,400 6,312,900	4,000,000 6,000,000	3,983,834 6,174,130	۷	2,502 (87,634)	٠		7.125 7.500	7.220 5.800		95,000 75,000	285,000 450,000	02/13/2003 10/24/2002	03/01/2013
	PNC FUNDING				1FE	1,077,430		1.004.421	1,000,000	1,005,278		(15.398)	0	0	6.500	4.870		10.833	65,000	10/24/2002	05/01/2008
69352J-AF-4	PPL ENERGY SUPPLY	1			2FE	1,993,160		1,942,140	2,000,000	1,995,059	0	605	0	0	5.400	5.440		40,800	108,000	08/16/2004	08/15/2014
6944P0-AE-5	PACIFIC LIFE GLOBAL FUNDING				1FE	2,996,190		2,961,129	3,000,000	2,996,892	٥	254	٥	٥	5.000	5.010		19, 167	150,000	04/29/2005	05/15/2017
696429-AB-5	PALL				2FE	4,997,450		5,264,600	5,000,000	4,998,611	0	256	0	٥	6.000	6.000		125,000	300,000	08/01/2002	08/01/2012
700690-AL-4 708160-BY-1	PARK PLACE ENTERTAINMENT				3FE	1,990,359 1,605,000	93.0000 112.4340	1,860,000 1,686,510	2,000,000 1,500,000	1,995,660 1,561,046	0	1,077 (10,702)	0	0	8.125 9.000	8.200 7.910		20,764 56,250	162,500 135,000	08/13/2002 06/26/2003	05/15/2011
709631-F*-1	PENTAIR SENIOR NOTE SERIES B	+			2FE	4,000,000	99.0000	3,960,000	4,000,000	1,561,046	 n	(10,702)	h	n	5.683	5.040		42,944	241,833	07/25/2003	07/25/2013
718154-CC-9	PHILIP MORRIS				2FE		100.0000	6,000,000	6,000,000	6,076,170	0	(146,761)	0	0	7.650	5.040		229,500	459,000	10/28/2002	07/01/2008
729237-B@-5	PLUM CREEK TIMBERLANDS 2 SERIES C				2		108.7570	2, 175, 140	2,000,000	2, 165, 954	0	(37,511)	0	0	7.970	5.550		21,253	159,400	12/09/2003	11/13/2011
74153Q-AF-9	PRIDE INTERNATIONAL			1	3FE		102.7500	1,027,500	1,000,000	1,020,680	٥	(3,769)	٥	٥	7.375	6.830		34,007	73,750	07/26/2004	07/15/2012
74153W-AS-8	PRICOA GLOBAL FUNDING I				1FE		100.6420	2,012,840	2,000,000	1,997,515	0	488	0	0	4.625	4.650		1,542	92,500	06/16/2005	06/25/2012
743410-AE-2 745867-AQ-4	PROLOGISPULTE HOMES	LS			2FE 3FE	5,046,200 1,985,880	98.8240	4,941,200 1.671,940	5,000,000	5,034,566 1,990,605	را ۱	(5,671) 1,287	L	Ω	5.500 5.250	5.340 5.340		91,667 48.417	275,000 105,000	10/20/2005	03/01/2013
749121-BR-9	QWEST COMMUNICATIONS INTERNATIONAL	LO		1	3FE		99.7500	332, 168	333,000	323,851	0	1, 117	0	0	7.500	8.070		9,435	24,975	08/22/2005	02/15/2014
74913G-AK-1	QWEST	1			2FE	2,115,000	101.7500	2,035,000	2,000,000	2,102,391	0	(10,294)	0	0	7.625	6.730		6,778	152,500	12/14/2006	06/15/2015
	RADIAN GROUP				1FE	2,976,720	79.4340	2,383,020	3,000,000	2,986,451	0	2,219	0	0	5.625	5.720		63,750	168,750	02/11/2003	02/15/2013
	REALTY INCOME				2FE	2,985,270		3,060,180	3,000,000	2,991,345	Ω	1,404	ο	0	5.375	5.430 6.740		47,479	161,250	03/05/2003	03/15/2013
	REED ELSEVIER CAPITALREGENCY CENTERS				1FE	4,000,110 535,860		4,244,480 519,120	4,000,000	4,000,038 518,427	 n	(10)		u	6.750 6.750	5.710		112,500 15,563	270,000 33,750	07/25/2001 01/28/2003	08/01/2011
	REGIS SENIOR NOTE SERIES A				2	4,000,000		4,044,440	4,000,000	4,000,000	0	(3,931)	0	0	6.730	6.730		79,264	269,200	02/06/2002	03/15/2009
	REINSURANCE GROUP OF AMERICA				1FE	4,947,750		5,336,300	5,000,000	4,974,575	0	5,402		0	6.750	6.890		15,000	337,500	04/02/2002	12/15/2011
760759-AA-8	REPUBLIC SERVICES	. .			2FE	445,700		495,000	500,000	488,679	0	7,449	0	0	7.125	<u>8</u> .910		4,552	35,625	06/20/2000	05/15/2009
760759-AC-4	REPUBLIC SERVICES	+			2FE	4,477,650		4,717,215	4,500,000	4,490,138	0	2,327	0	0	6.750	6.810		114,750	303,750	08/09/2001	08/15/2011
76113B-AR-0 761713-AU-0	RESIDENTIAL CAPITAL				3FE	1,230,000 999,080		1,230,000	2,000,000 1,000,000	1,230,000 999,098	۷	654 18	818,020 0		6.500 6.750	6.880 6.760		30,833	133,333 32,625	11/16/2006	04/17/2013
783764-AK-9	RYLAND GROUP				2FE	4,993,850		4,481,850	5,000,000	4,995,378	0	527	0	0	5.375	5.390		123,924	268,750	01/06/2005	01/15/2015
78442F-CJ-5	SLM				2	850,000		895,330	1,000,000	850,000	0	81	148,339	0	5.375	5.400		6,868	53,750	04/28/2004	05/15/2014
786514-BF-5	SAFEWAY				2FE	2, 177, 362		2,255,581	2, 180,000	2, 178, 586	٥	260	۵	٥	5.800	5.810		47,766	126,440	08/07/2002	08/15/2012
786514-BM-0	SAFEWAY				2FE	2,023,900		2,042,660	2,000,000	2,017,254		(2, 111)	0	0	5.625	5.460		42,500	112,500	08/13/2004	08/15/2014
79603#-AJ-0 808626-AC-9	SAMSON INVESTMENT 2005-A SR NOTESCIENCE APPLICATIONS	+			2 1FE	5,000,000 4,984,004	97.7890	4,889,450 5,320,900	5,000,000 5,000,000	5,000,000 4,991,555	۵	0 1,577	۵	Ω	5.230 6.250	5.230 6.290		26,876 156,250	261,500 312,500	05/24/2005 06/21/2002	05/24/2015
81675*-AB-0	SEMINOLE ELECTRIC COOPERATIVE SERIES A	†			1FE	5,000,000	94.7780	4,738,900	5,000,000	5,000,000	ر 0	0	0	0	5.570	5.570		141.571	139,250	12/28/2005	12/28/2024
828807-BV-8	SIMON PROPERTY GROUP LP				1FE		95.8600	4,793,000	5,000,000	4,980,407	0	1,578		0	5.875	5.930		97,917	295,382	08/22/2006	03/01/2017
852060-AS-1	SPRINT CAPITAL				2FE	1,752,885		1,624,530	1,500,000	1,640,705	0	(28,759)	٥	٥	8.375	5.820		36,990	125,625	09/17/2003	03/15/2012
85375C-AR-2	STANDARD PACIFIC	LS	ļ		3FE	720,060		720,060	1,091,000	720,060	ō	12,343	266,534	ō	6.250	8.240		17,047	68, 188	06/09/2006	04/01/2014
857689-AT-0	STATION CASINOS	+		1	5FE	458,750 2,987,130		365,000 2.824.350		461,406	0	2,656 628	}ō	ļō	6.875 5.400	<u>8</u> .190		11,458 40.500	17,188	03/05/2007	03/01/2016
86787G-AE-2 87264M-AA-7	TRW AUTOMOTIVE	LS			3FE		92 0000	2,824,350	1,000,000	2,988,833 987,683	 n	1.143	n	n	7.000	7.250		40,500	162,000 32,861	03/17/2005 03/14/2007	03/15/2014
87612E-AB-2	TARGET	1	1		1FE	999,560		1,070,150	1,000,000	999.846	0	51	0	0	7.500	7.500		28,333	75,000	08/07/2000	08/15/2010
887389-AF-1	TIMKEN	1			3FE	3,028,170	101.0360	3,031,080	3,000,000	3,009,717	0	(4,202)	0	0	5.750	5.580	FA	65,167	172,500	02/13/2003	02/15/2010
88947E-AE-0	TOLL BROTHERS FINANCE				2FE	957,370		885,110	1,000,000	966,938	0	4,349	٥	0	4.950	5.580		14,575	49,500	09/20/2005	03/15/2014
88947E-AG-5	TOLL BROTHERS FINANCE	<u>-1</u>	ļ		2FE	968,830	90.7460	907,460	1,000,000	975,007	D	2,676	<u></u>	L	5.150	5.560	MN	6,581	51,500	08/12/2005	05/15/2015

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod		6		Fair Value	10	11		e in Book/Adj						nterest		Da	
		3	4	5		8	9			12	13	14	_15	16	17	18	19	20	21	22
													Total							1
												Current	Foreign							1
												Current Year's	Exchange Change							1
						Rate					Current	Other	in							1
						Used to			Book/	Unrealized	Year's	Than	Book/				Admitted			1
						Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Gross Amount		1
CUSIP			For-	Bond	NAIC	Actual Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	How	Due and	Received		1
Identification	Description	*	eign	Char	Des.	Cost Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Maturity
891027-AN-4	TORCHMARK				1FE	2,977,410103.2540	3,097,620	3,000,000	2,979,944	0	1,734	0	0	6.375	6.470		8,500	191,250	06/20/2006	06/15/2016
898380-AA-7	ESTATE OF JAMES CAMPBELL SR FIXED RATE				1	5,000,00097.5130	4,875,650	5,000,000	5,000,000	0	0	٥	0	5.170	5.170	JD	718	387,750	09/30/2004	09/30/2011
902911-AM-8	UST				1FE	1,510,068105.6840	1,585,260	1,500,000	1,505,375	0	(993)	0	۵	6.625	6.530		45,823	99,375	07/22/2002	07/15/2012
91345H-AU-9 914906-AB-8	UNIVERSAL UNIVISION COMMUNICATIONS	-			3FE 4FE	1,986,860	2,030,714 996.250	2,000,000 1.000.000	1,992,598 1.096.513		1,793			5.000 7.850	5.110 4.840		33,333	100,000 78,500	08/16/2004	09/01/2011
918866-AR-5	VALASSIS COMMUNICATION			1	4FE	666,000 89.1250	593,573	666,000	666,000	0	(24,436)	Q	0	8.250	8.250		18,315	27,320	08/20/2004	03/01/2015
91913Y-AD-2	VALERO ENERGY				2FE	2,010,140106.7050	2, 134, 100	2,000,000	2,005,494	0	(1,070)	0	0	6.875	6.800		29,028	137,500	11/12/2002	04/15/2012
91914C-AC-1	VALERO LOGISTICS				2FE	997, 190102.2190	1,022,190	1,000,000	998,325	٥	266	٥	۵	6.050	6.080		17,814	60,500	03/12/2003	03/15/2013
922122-AD-8	VARCO INTERNATIONAL				2FE	2,984,100104.5410	3, 136, 230	3,000,000	2,990,819	0	1,600	0	0	5.500	5.570		21,083	165,000	11/14/2002	11/15/2012
92344R-AA-0 925524-AJ-9	VERIZON NEW ENGLANDVIACOM				1FE 2FE	2,494,350100.0000 2,763,828106.1630	2,500,000 2,654,075	2,500,000 2,500,000	2,497,421 2,597,941	Q	597	۵	Ω	6.500 7.700	6.530 6.030		47,847 80,743	162,500 192,500	08/15/2001	09/15/2011 07/30/2010
925524-AQ-3	VIACOM				2FE	1,531,950103.7230	1,555,845	1,500,000	1,513,831	0	(3,576)	0	0	6.625	6.310		12,698	99,375	01/23/2002	05/15/2011
925524-AZ-3	VIACOM				2FE	4,969,800101.2580	5,062,900	5,000,000	4,979,270	0	5,484	0	0	5.750	5.880	AO	48,715	287,500	04/05/2006	04/30/2011
939322-AE-3	WASHINGTON MUTUAL				2FE	2,772,27595.4950	2,387,375	2,500,000	2,589,994	0	(36,056)	0	٥	8.250	6.500		51,563	206,250	02/07/2002	04/01/2010
93933W-AA-4 947074-AF-7	WASHINGTON MUTUAL				2FE 2FE	5,904,98094.3530 1,998,400103.3660	5, 189, 432 2,067,320	5,500,000 2,000,000	5,681,353 1,998,448	0	(46,518) 48		0	6.875 6.350	5.790 6.360		16,806 5,644	378, 125 62, 442	06/13/2007	06/15/2011
94973V-AG-2	WELLPOINT				1FE	1.986.14095.7910	1.915.820	2.000,000	1,989,679	0	1.209		0	5.000	5.080		4,444	100.000	12/06/2004	12/15/2014
94975C-AL-1	WELLS FARGO FINANCIAL				1FE	4,966,600102.8000	5, 140,000	5,000,000	4,982,405	0	3,284	0	0	5.500	5.580		114,583	275,000	07/23/2002	08/01/2012
962166-BA-1	WEYERHAEUSER				2FE	520,251100.8110	537,323	533,000	531,063	۵	2, 199	۵	۵	5.950	6.400		5,286	31,714	02/07/2002	11/01/2008
962166-BP-8	WEYERHAEUSER				2FE	1,075,310105.0140	1,050,140	1,000,000	1,038,876	0	(7,973)	0	0	6.750	5.690		19,875	67,500	11/12/2002	03/15/2012
969457-BD-1 969457-BF-6	WILLIAMS COMPANIES	LS			2FE 2FE	640,680109.5000 1,072,500105.6250		608,000 1,000,000	639,933 1,046,814	Q	(507) (11, 187)	۵	Ω	7.750 7.125	7.270 5.690		2,094 23,750	47,120 71,250	05/04/2006	06/15/2031
96950H-AD-2	WILLIAMS PARTNERS				3FE	966,000103.0000	994,980	966,000	966,000	0	0	0	0	7.250	7.240		29,181	44,356	12/06/2006	02/01/2017
970648-AB-7	WILLIS NORTH AMERICA				2FE	1,993,12097.4140	1,948,280	2,000,000	1,994,543	0	566	0	0	5.625	5.670	JJ	51,875	112,500	06/28/2005	07/15/2015
97164#-AE-4	WILMINGTON INVTS SR NT SER 2001-A TR 2				2	4,000,000101.1410	4,045,640	4,000,000	4,000,000	0	0	0	0	6.570	6.570		67,890	262,800	08/20/2001	09/28/2015
98385X-AH-9 984121-BM-4	XTO ENERGY			1	2FE 2FE	2,847,870100.7100 2,197,50099.7500	3,021,300	3,000,000 2,000,000	2,866,217 2,092,866	Q	12,015	Δ	۵	5.650 7.625	6.350 5.540		42,375 6,778	169,500 152,500	06/20/2006	04/01/2016
013716-AV-7	ALCAN		1	'	1FE	1.981.86096.8720	1.937.440	2,000,000	1.985.714	0	1.549	0	0	5.000	5.110		8.333	100.000	05/25/2005	06/01/2015
032479-AC-1	ANADARKO FINANCE				2FE	4,139,600105.7310	4,229,240	4,000,000	4,058,486	0	(15,337)	0	0	6.750	6.250		45,000	270,000	10/30/2001	05/01/2011
10549P-AF-8	BRASCAN		!		1FE	2,016,020102.4790	2,049,580	2,000,000	2,005,637	۵	(2,384)	Ω	0	5.750	5.610		38,333	115,000	02/28/2003	03/01/2010
136385-AB-7 146900-AC-9	CANADIAN NATURAL RESOURCES			1	2FE 3FE	4,076,280	4, 195, 240 468, 750	4,000,000 500,000	4,033,578 519,310	٥	(8,204)	٧	0	6.700 7.250	6.430 5.070		123,578 13,694	268,000 36,250	11/05/2001	07/15/2011 02/15/2008
19238V-A*-6	COGECO CABLE SR SECURED NOTE SERIES A		'		3FE	3,500,000100.8660	3,530,310	3.500.000	3,500,000	0	0,321)	0	0	6.830	6.830		39.842	239,050	09/19/2001	11/01/2008
20825U-AB-0	CONOCO FUNDING		1		1FE	3,359,549105.6680	3,555,728	3,365,000	3,362,512	0	564	٥	0	6.350	6.370		45,110	213,678	10/03/2001	10/15/2011
292506-AA-0	ENCANA HOLDINGS FINANCE		!		1FE	2,055,525102.4650	2,049,300	2,000,000	2,039,462	Ω	(5, 187)	Ω	۵	5.800	5.420		19,333	116,000	09/09/2004	05/01/2014
305915-AD-2 453258-AU-9	FALCONBRIDGE LTD				2FE 2FE	1,855,10098.2060 1,021,21099.8990	1,964,120 998,990	2,000,000 1,000,000	1,875,956 1,017,028		12,696		0	5.375 5.700	<u>6</u> .440 5.420		8,958 12,033	107,500 57,000	04/26/2006	06/01/2015
618912-A0-8	MOSAIC GROUP SR SECURED NOTE SERIES A		'		6*	0 1.0000	17.146	1,714,557	0	0	0	0	0	7.570	0.000		12,000		05/15/2002	06/13/2008
655422-AU-7	NORANDA		1		2FE	997,20096.8920	968,920	1,000,000	997,642	0	185	0	0	5.500	5.530	JD	2,444	55,000	06/02/2005	06/15/2017
698900-AF-4	PANCANADIAN PETROLEUM		!		1FE	3, 197, 440104.4700	3,343,040	3,200,000	3, 198, 812	0	266	0	0	6.300	6.310		33,600	201,600	10/31/2001	11/01/2011
707886-A@-6 73755L-AB-3	PENN WEST PETROLEUM SENIOR UNSECURED				2 2FE	4,000,00099.0040 5,116,360108.5430	3,960,160 5,427,150	4,000,000 5,000,000	4,000,000 5,049,691		0 (12,505)	٩	0	5.800 7.750	5.800 7.400		135,978		05/01/2007	05/31/2017 05/31/2011
74160H-A*-4	PRIMEWEST ENERGY SENIOR SECURED NOTE				3	3,000,000100.0000	3,000,000	3,000,000	3,000,000	0	(12,303)	0	0	4.190	4.190		18,855	126,049	05/06/2003	05/07/2010
77509N-AD-5	ROGERS CABLE		1		2FE	3,345,312109.4260	3,720,484	3,400,000	3,370,852	0	5,401	0	0	7.875	8.110	MN	44,625	267,750	05/16/2002	05/01/2012
77531Q-AM-0	ROGERS CANTEL				2FE	1, 125, 000109.3590	1,230,289	1,125,000	1,125,000	0	0	0	0	7.500	7.500		24,844	84,375	11/19/2004	03/15/2015
878742-AF-2 87971M-AC-7	TECK COMINCO				2FE 2FE	1,997,82097.2240 3,797,490108.3470	1,944,480 3,792,145	2,000,000 3,500,000	1,998,240 3,648,210	0	179	٩	0	5.375 8.000	5.380 6.530		26,875 23,333	107,500 280,000	09/28/2005 09/17/2003	10/01/2015 06/01/2011
884903-AN-5	THOMSON				2FE	4,901,600104.3080	5,215,400	5,000,000	4,953,093	0	9.945	0	0	6.200	6.460		151.556	310,000	11/20/2001	01/05/2012
98417E-AA-8	XSTRATA FINANCE CANADA	1	i		2FE	2,684,651101.7340	2,731,558	2,685,000	2,684,723	0	64	0	0	5.500	5.500		18,870	147,675	11/08/2006	11/16/2011
CO445#-AC-0	ARC RESOURCES SERIES A SR SEC NOTES				2	4,000,00097.2050	3,888,200	4,000,000	4,000,000	0	0	0	٥	4.620	4.620		32,853	184,800	04/27/2004	04/27/2014
C4862#-AB-8 03235E-AK-6	ISLAND TIMBERLANDS FINANCE SERIES 2		[2 2FE	3,000,00093.2240 1,988,24095.7780	2,796,720 1,915,560	3,000,000 2,000,000	3,000,000 1,993,156	ō	0 1,122	Fō	ō	6.160 5.375	6.160 5.450		61,600 37,028	184,800	08/30/2005	08/30/2025
10510@-AA-8	BRAMBLES USA SERIES A SR UNSECURED NOTES				2FE		1,915,560	2,000,000	1,993,156		1,122	⁰	n l	5.3/5	5.450		121,050		02/20/2003	02/2//2013
111021-AD-3	BRITISH TELECOMMUNICATIONS PLC	1	F		2FE	2,617,463109.7350	2,501,958	2,280,000	2,429,446	0	(44,800)			8.625	6.160		8,740	196,650	09/06/2002	12/15/2010
12638*-AA-3	CSL US GTD SENIOR NOTE SERIES A		F		2		850,432	857, 143	857, 143	٥	٥	٥	٥	5.300	5.300	JD	1,514	68,143	11/08/2002	12/19/2012
30239X-AC-1	FBG FINANCE LTD		F		2FE	2,945,22097.2310	2,916,930	3,000,000	2,955,700	ļō	4,720	Fō	ō	5.125	5.360		6,833	153,750	09/27/2005	06/15/2015
33938E-AJ-6 453144-AA-5	FLEXTRONICS INTERNATIONAL LTD		F	l'	3FE 2FE	977,50097.0000 3,204,955102.2240	970,000 3.577.840	1,000,000 3,500,000	983,615 3.442.828	0	2,447 41,708	l0	0	6.500 7.125	6.870 8.530		8,306 62.344	65,000 249.375	05/10/2005	05/15/2013
400 144-PA	INITERIAL IUDAUUU	<u> </u>	Г		∠rt			000,000, د	,442,628 د		41,708			1.125		nU	02,344	∠49,3/5	1007 / 207 / 2000	עשט / וו ט /4ע

Schedule D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Long-	Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			li .	nterest		Dat	tes
		3	4	5			8	9	-		12	13	14	15	16	17	18	19	20	21	22
		_		_			-	,						Total					_*		
														Foreign							
													Current	Exchange							
													Year's	Change							
							Rate					Current	Other	in							
							Used to			Book/	Unrealized	Year's	Than	Book/				Admitted			
							Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Gross Amount		
CUSIP			For-	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	How	Due and	Received		
Identification	Description	*	eign		Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Maturity
45822E-AC-4	INTELSAT BERMUDA		r	J	4FE	500,000		502,500	500,000	500,000	(Decrease)		riecognized	value ^	8.625	8.620		19,885	43,125	01/24/2005	01/15/2015
505861-AB-0	LAFARGE SA		F		4FE	1,991,760		1,972,480	2,000,000	1,992,640	ע ע		ν	υ	6.500	6.550		59,944	128,917	07/13/2006	07/15/2016
705015-AA-3	PEARSON PLC	-	F		2FE	2,042,780		2, 163, 120	2,000,000	2,018,356		(4,579)	u		7.000	6.690		6,222	140,000	08/13/2001	06/15/2011
73328#-AD-0	PORSCHE FINANCIAL SERVICES SERIES D		F		1	5,400,000		5, 126, 868	5,400,000	5,400,000				Ω	5.330	5.330		89,544	287,820	03/09/2004	03/09/2019
75405T-AA-7	RAS LAFFAN LINQUEFIED NATURAL GAS LTD II		F		1FE	2,000,000		1,941,120	2,000,000	2,000,000	٥	٥	0	0	5.298	5.290		26,784	105,960	08/04/2005	09/30/2020
780153-AH-5	ROYAL CARIBBEAN CRUISES		F		3FE	1,294,535		1,497,213	1,495,000	1,487,889	0	33,225	0	0	6.750	9.170		29,713	100,913	04/17/2000	03/15/2008
780641-AG-1	KONINKLIJKE KPN NV		F		2FE	3,602,820		3,217,410	3,000,000	3,271,471	0	(90,872)	0	0	8.000	4.460		60,000	240,000	02/10/2004	10/01/2010
879385-AC-6	TELEFONICA EUROPE	·····	F		2FE	2,988,180		3,211,050	3,000,000	2,995,901	n	1,314	n	n	7.750	7.800		68,458	232,500	10/05/2000	09/15/2010
915436-AE-9	UPM-KYMMENE	[F	1	2FE	2.988.780		2.834.190	3,000,000	2.992.610	0		n	n	5.625	5.660		14.063	168.750	11/18/2002	12/01/2014
91843*-AD-2	VOLKSWAGEN CREDIT SERIES C	[F		1	5,000,000		4,977,500	5,000,000	5,000,000	0	0	0	n	4.820	4.820		1,339	241,000	06/29/2004	06/29/2009
92931N-AB-6	WPP FINANCE		F		2FE	1,991,840		2,128,480	2,000,000	1,993,981		746	0	0	5.875	5.930		5,222	117,500	06/16/2004	06/15/2014
983730-AA-0	XL CAPITAL EUROPE		F		1FE		104.5210	5,226,050	5,000,000	4,993,641	0	1.334	0	0	6.500	6.530		149,861	325,000	01/08/2002	01/15/2012
B7935#-AB-5	LHOIST SA SENIOR NOTE SERIES B		F		2	3,000,000	103.9130	3,117,390	3,000,000	3,000,000	0	0	0	0	6.600	6.600		32,450	198,000	02/28/2002	05/02/2012
D5472#-AC-4	MOLKEREI ALOIS MULLER GMBH SERIES C		F		2	5,000,000	94.5730	4,728,650	5,000,000	5,000,000	0	0	0	0	4.920	4.920	AO	51,933	246,000	04/19/2004	04/15/2016
G1846#-AA-3	CAPITA GROUP PLC GTD SR UNSECD NT SER A		F		11		101.4780	5,073,900	5,000,000	5,000,000	0	0	0	0	6.100	6.100	JD	9,319	305,000	05/22/2002	06/20/2009
G3725@-AG-4	GEORGE WIMPEY PLC SENIOR NOTE SERIES C	<u>.</u>	F		2	5,000,000	97.5260	4,876,300	5,000,000	5,000,000	0	0	0	0	6.310	6.310	MN	49,078	315,500	10/04/2002	11/05/2014
G5241#-AC-1	KERRY GRP FINL SVCS SR NT SER 2003 TR C		F		2	5,000,000	95.0430	4,752,150	5,000,000	5,000,000	0	٥	٥	٥	5.140	5.140	AO	43,547	257,000	04/30/2003	04/30/2015
G5264#-AB-5	KINGSPAN GROUP SENIOR NOTES SERIES B		F		2	5,000,000	92.8910	4,644,550	5,000,000	5,000,000	0	0	0	0	5.270	5.270	MS	67,339	263,500	03/30/2005	03/29/2017
G7895#-AC-6	SCOTTISH NEWCASTLE GTD SR NOTE SERIES C		F		2	4,000,000	99.2100	3,968,400	4,000,000	4,000,000	0	0	٥	0	5.570	5.570		16,091	222,800	11/01/2002	12/05/2014
G9546#-AB-7	WESTBURY PLC GTD SENIOR NOTE SERIES B	-	F		2	5,000,000	98.7930	4,939,650	5,000,000	5,000,000	0	0	0	0	5.670	5.670	AO	59,063	283,500	04/16/2003	04/16/2013
Q1297#-AA-6	CSL FINANCE PTY LTD GTD SR NOTE SERIES A		F		2	2,000,000		1,984,340	2,000,000	2,000,000	0	0	0	0	5.300	5.300		3,533	106,000	11/08/2002	12/19/2012
Q6517#-AA-9	NRMA INS FDG SUB NOTES		F	1	11	5,000,000		4,728,100	5,000,000	5,000,000	0	0	0	0	5.190	5.190		45,413	259,500	04/28/2003	04/28/2010
Q8277*-AE-1	SANTOS FIN LTD GTD SENIOR NOTE SERIES A		F		2	5,000,000		5,031,250	5,000,000	5,000,000	0	0	0	0	5.280	5.280		64,533	264,000	08/23/2002	10/03/2009
	lustrial and Miscellaneous - Issuer Obligati	ons				799,733,868		794,222,697	794,736,540	794,389,417	0	(1,255,794)	1,883,057	0	XXX	XXX		12,272,381	47,933,016	XXX	XXX
000780-GQ-3	AMAC 2003-6 1A3				1FE	4,528,908		4,392,650	4,695,450	4,544,669	0	14,501	0	0	5.500	5.960		21,521	258,250	10/19/2006	05/25/2033
	BAFC 2006-D 5A3	-			1FE	4,720,313		4,612,796	5,000,000	4,720,313	0	(15,200)	0	0	4.317	5.080		18,498	261,605	05/02/2006	05/20/2036
	BAFC 2005-G A4				1FE	3,932,045		3,891,179	3,994,458	3,932,045		(5,235)	٥	0	4.317	4.820		14,778	208,354	10/21/2005	10/20/2035
	BOAA 2003-7 1A3	-			1FE	1,249,137		1, 160, 825	1,311,000	1,262,395	0	3,393	0	0	5.500	5.960		6,009	72, 105	09/17/2003	09/25/2033
05950S-AB-3	BAFC 2006-R2 A2	-			1FE	7,203,276		6,937,843		7,204,995	0	1,370	0	0	6.058	6.080		36,615	476,001	10/16/2006	07/28/2046
12667F-3Y-9	CWALT 2005-J1 7A1	-			1FE	665,644		657,714	668, 150	668, 150	0	2,507	0	0	5.500	5.360		3,062	33,686	12/19/2006	01/25/2020
12667F-W5-0 126694-TV-0	CWALT 2005-5R A4				1FE	1,993,594	94.1780	1,883,565	2,000,000	1,993,594		0 10.787	0	0	5.000	4.990		8,333	100,000	01/28/2005	12/25/2018
	CWHL 2005-30 A6				1FE	5, 135, 690	95.2040	5,201,476	5,463,500	5,159,227		10,787			5.500	6.050		25,041	300,492	02/13/2006	01/25/2036
12669D-AL-2	CWALT 2002-14 B1	-			1FE	4,506,728	99.7580	4,474,888	4,485,702	4,485,702 1,473,670		 0			6.000 5.830	5.810 5.870		22,429	269,142	09/27/2002	11/25/2032
12669D-EK-0 12669F-VS-9	CWHL 2004-5 1A5				1FE		101.0720	1,489,481	1,473,670		ע ע	14.069	ν	υ	5.500	6.230		14,320 16.202	79,069	10/18/2002 05/12/2004	10/25/2032
12669F-VS-9	CWHL 2004-5 1A5	·			1FE	3,304,673 4,847,203	94. 1680	4.126.003	4.900.805	3,355,065 4.852.114		1.959			5.500	5.580			194,425	05/12/2004	06/25/2034
12669G-6D-8 12669G-YE-5	CWHL 2005-17 M				1FE	7,237,873	84. 1900	6,788,319	4,900,805			35.519	ν	ļ	5.369	6.180		22,462	415,888	03/29/2006	05/25/2035
	CHASE 2006-S3 M1	-			1FE	3,470,147	86.6400	3,056,563	3,527,888	3,472,678	ا ۸	3.,519	۸	n	5.893	6.090		17.327	138,668	04/13/2007	11/25/2036
17025A-AC-6	CWHL 2006-17 A3				1FE	996,406		987,511	1,000,000	996,406	ת	(15)	ν	n l	6.000	5.990		5,000	60,000	12/15/2006	12/25/2036
	CMSI 2006-1 B1				1FE	3,063,273		2.736.486	3,233,273	3.079.438	ا ۸	12.710	n	n	5.377	6.040		14.490	174,001	03/14/2006	02/25/2036
	CMSI 2004-9 B1				1FE	1,883,426		1,623,136	1,879,901	1,881,575	n	(660)	0	n	5.369	5.290		8.411	101, 121	03/14/2000	12/25/2034
225458-CC-0	CSFB 2005-1 CB1	·			1FE	1,939,681		1,586,998	1,922,335	1.935.784	n	(1.598)	n	n	5.444	5.290		8.721	104,659	02/02/2005	02/25/2035
32051G-E9-2	FHAMS 2005-FA10 1A4A				1FE	4,608,858	93.0800	4,472,506	4,805,000	4,628,229	n	10.799	0	0	5.500	5.930		22,023	264,275	03/10/2006	01/25/2036
32051G-VK-8	FHAMS 2005-FA7 1A3	[1		1FE	5,226,358	81.6480	4,485,917	5,494,200	5,236,767	0	9,793	0	0	5.500	5.920		25,182	302,181	11/08/2006	10/25/2035
36185M-EG-3	GMACM 2006-J1 A6	[1FE	6,675,157	96.1950	6,733,682	7,000,000	6,705,328	0	17,568	0	0	5.750	6.250		33,542	402,500	04/20/2006	04/25/2036
466302-AK-2	JPALT 2006-S4 A7				1FE	2,999,163	92.6870	2,780,628	3,000,000	2,999,163		0	0	0	5.860	5.790		14,650	175,800	11/15/2006	12/25/2036
	RALI 2006-QS4 A1	L			1FE		97.2840	972,840	1,000,000	976, 151	ا م	2, 186			6.000	6.340		5,000	59,996	05/09/2006	04/25/2036
	RALI 2002-QS15 M2	ļ			1FE	3,573,363	96.9850	3,535,096	3,644,982	3,610,323	0	10,818	0	0	6.000	6.280		18,225	218,699	10/25/2002	10/25/2032
76110H-TL-3	RALI 2004-QS6 M1	ļ			1FE		93.3470	2, 161, 334	2,315,363	2,255,932	0	9,337	0	0	5.000	5.540		9,647	115,768	05/21/2004	05/25/2019
76111X-HF-3	RFMS1 2004-S4 1A8	ļ			1FE	1,615,368	94.6450	1,645,891	1,739,000	1,642,518	0	7,776	0	0	5.250	6.050		7,608	91,298	05/26/2004	04/25/2034
86359B-3K-5	SASC 2005-1 7A6				1FE	5,941,596	96.5080	5,803,075	6,013,000	5,954,240	0	5,999	0	0	5.500	5.610		27,560	330,715	03/09/2005	02/25/2035
86359D-HB-6	SASC 2005-10 B1	ļ			1FE	2,931,183	83.3750	2,419,689	2,902,161	2,925,255	0	(2,887)	0	۵	5.631	5.460		13,619	163,496	07/05/2005	06/25/2035
87804A-AC-6	TBW 2006-3 2A2	.			1FE	4,151,606		4,202,143	4, 146, 423	4,149,906		(1,816)	0	0	6.500	6.320		22,460	269,481	08/17/2006	07/25/2036
			1	1	1 4	0 000 500	00.0400	2,472,656	0.044.704		_	4 040		١	5.463	5.520	MON	40.054			07/25/2034
92922F-VK-1	WAMU 2004-S3 B1				1FE	2,820,539			2,844,764	2,823,205		1,216		U				12,951	155,381	08/25/2004	
92977T-AF-9	WMLT 2006-A 3A2				1FE	3,351,290	99.5890	3,387,411	3,401,381	3,357,083	0 0	10,946	0	0	5.237	5.600	MON	14,846	178, 147	10/18/2006	05/20/2036
							99.5890 100.2570				0 0 0		0 0	0			MON				

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Long-	Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	ng Value			I	nterest		Da	tes
,	_	3	4	5	Ĭ	•	8	9	. •	• • •	12	13	14	15	16	17	18	19	20	21	22
		۰	_				U				12	10	1.7	Total	10	17	10	13	20	21	
														Foreign							
													Current	Exchange							
													Year's	Change							
							Rate					Current	Other	in							
							Used to			Book/	Unrealized	Year's	Than	Book/				Admitted			
							Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Gross Amount		
CUSIP			For-	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment		Rate	Rate	How	Due and	Received		
Identification	Description	*	eign		Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Maturity
949814-AS-6			eigii	Onai	1FE					2,983,251	(Decrease)		riecognizec	value	5.500	_				01/27/2004	
94981C-BH-1	WFMBS 2004-1 A17 WFMBS 2003-17 B1				1FE	2,981,133 2,802,229	94.5710	2.445.494	3,000,000 2,818,192	2,803,251	ν	598 941	ν	и	5.373	5.530 5.390		13,750 12,619	164,995 151,420	04/08/2004	02/25/2034 01/25/2034
94984J-AE-1	WFMBS 2006-13 A5	· · · · · ·			1FE	4.221.470		4.267.811	4,229,400	4.221.470	u	941		0	6.000	5.970		21, 147	253.710	09/27/2006	10/25/2036
		Class	Dooi	idential N		4,221,470	100.3000	4,207,011				ν	u		0.000		MON	21, 147	Z30,7 10		10/23/2000
	lustrial and Miscellaneous - Defined Multi-	Class	nesi	identiai iv	iorigage-										1001	1001	1001			1001	1001
	cked Securities					129,646,883	XXX	123,516,930	133,321,689	129,997,053	0	176,481	0	0	XXX	XXX	XXX	617,550	7,450,116	XXX	XXX
	BOAA 2006-2 B2				1FE	3,063,649	75.8800	2,429,566	3,201,854	3,076,018	Ω	10,633	0	0	6.110	6.660		16,304	195,741	04/07/2006	03/25/2036
	BOAMS 2005-3 2B2	·			1FE	1,296,072	80.2010	1,051,752	1,311,388	1,297,603	0	809	ļ0	ļ0	5.500	5.590		6,011	72,126	04/22/2005	04/25/2035
	CMSI 2005-1 B2				1FE	3, 150, 075	80.9900	2,582,521	3, 188, 688	3, 154, 479	ō	2,376	0	}ō	5.389	5.490		14,320	172,054	04/25/2005	02/25/2035
	CSFB 2004-8 CB2	 			1FE	1,614,165		1,259,761	1,627,387	1,615,402	ļ	630 4,426	ļ	ļ	5.616	5.660 6.430		7,616 4.664	91,394	01/18/2005	12/25/2034
36185M-AT-9 36185N-3P-3	GMACM 2005-AF1 M2	·			1FE	930,284		786,743	973,283	934,236 1.598.077		4,426	l0	ļ	5.750	5.760			55,964 87,105	12/15/2006	07/25/2035
36185N-3P-3 466247-VV-2	JPMNT 2005-S2 1B2	l	l		1FE	1,584,669 2,383,842		2,033,647	1,659,136 2,387,947	1,598,077	Δ	5,406	ļ	ļ	5.250 5.665	5.630		7,259 11,273	87, 105	08/11/2004	07/25/2034 09/25/2035
	RALI 2003-S2 B2	t			1FE		85. 1630	3,000,313		2,383,842		(2)			6.000	5.930		17, 133		08/29/2005	03/25/2035
	RALI 2003-QS6 M2				1FE	246,992	90.5290	233,611	258,050	249,906		1,286	υ	ν	5.000	5.690		1,075	12,903	05/21/2004	05/25/2033
	RFMS1 2003-S17 M2				1FE	906,269	83.1670	778,665	936,258	912,922	0	2, 105	0	0	5.500	5.850		4,291	51,494	09/24/2003	09/25/2033
	WFMBS 2003-17 B2				1FE	4,216,996	82.1950	3,475,416	4,228,227	4,216,996		199	ν	0	5.373	5.360		18,932	227, 181	09/24/2003	01/25/2034
	lustrial and Miscellaneous - Other Multi-Cla		Poolds	natial May			02. 1330					100			0.070		more	10,302	£21,101	04/01/2004	91/20/2004
		a55 F	reside	erillai ivioi	igage-	20 202 202	V/V/	40,004,000	00 400 704	00 005 004		07.050			\/\/\	\/\/\	\/\/\	400.070	4 000 044	VVV	VVV
	cked Securities			1	455	22,820,998	XXX	18,964,266	23,198,731	22,865,994	0	27,956	0	0	XXX	XXX		108,878	1,306,941	XXX	XXX
	BACM 2003-1 B				1FE	4,812,305	99.3590	4,967,966	5,000,000	4,876,402	0	19,041	0	0	4.805	5.320		20,021	240,250	05/20/2004	09/11/2036
05950W-AF-5	BACM 2006-4 A4				1FE		102.1080	3,063,270	3,000,000	3,013,905	0	(274)	0	0	5.634	5.540		14,085	14,085	10/30/2007	07/10/2046
12513Y-AF-7	CD 2007-CD4 A4	ŀ			1FE		99.7040	2,991,142	3,000,000	2,858,388		4,638	J		5.322	5.980		13,305	53,220	08/03/2007	12/11/2049
17311Q-BK-5	CGCMT 2007-C6 A4				1FE	3,945,194		4, 113, 134	4,000,000	3,946,783		1,589	0	0	5.888	6.050		19,629	96,890	07/25/2007	12/10/2049
17311Q-BM-1 20047R-AE-3	CGCMT 2007-C6 AM				1FE		100.2640	2,005,300 5,129,750	2,000,000 4,950,000	1,965,670		1,027 1,701	0		5.888	6.100 6.170		9,815 24,795	48,445 97,571	07/25/2007	12/10/2049
	CMAC 1998-C2 D				1FE	5,453,906		5,039,930	5,000,000	4,886,147 5,048,419	U	(89,905)	u	U	6.011 6.718	4.880		24,795	339,290	08/06/2007	12/10/2049
	CMAC 1999-C1 F				1FE	2,230,938		2,083,319	2,000,000	2,060,237	ν	(42,604)	ν	u	7.637	5.270		12,730		08/13/2003	09/15/2030 06/15/2031
20173Q-AE-1	GCCFC 2007-GG9 A4	-			1FE	2,230,936		2,978,907	3,000,000	2,000,237		4, 175	J		5.444	6.020		13,610	54,775	07/30/2007	03/10/2039
22540V-P2-2	CSFB 2002-CKN2 A3				1FE	3,326,367		3,143,213	3,000,000	3, 177, 135		(41, 167)	Ω	0	6.133	4.460		15.333	183,990	02/06/2004	04/15/2037
23322B-EK-0	DLJCM 1999-CG1 B1				1FE		104.7750	2,053,519	2,000,000	2,051,496	0	(47, 327)	0	0	7.272	4.710		12,120	147,554	04/11/2003	03/10/2032
36158Y-CJ-6	GECMC 2001-2 A3				1FE	1,395,035		1,285,966	1,266,774	1,309,910	0	(73,023)	0	0	6.030	3.300		6,366	77,771	04/29/2003	08/11/2033
36161R-AC-3	GFCM 2003-1 A3	Ī			1FE		99.7290	2,005,139	2,010,579	2,027,237	0	(53,259)	0	0	4.768	3.750		7,990	113,844	01/23/2004	05/12/2035
36170U-AB-7	GFORC 2005-RRA A2				1FE	3,029,079	86.0000	2,580,000	3,000,000	3,014,778	0	(5,507)	0	0	4.830	4.610		12,075	144,900	01/25/2005	08/22/2036
361849-EW-8	GMACC 1999-C1 D				1FE	5,515,625		5,097,191	5,000,000	5,090,529	0	(94,408)	0	0	6.838	4.790		28,493	346,631	01/27/2003	05/15/2033
36246L-AE-1	GSMS 2007-GG10 A4				1FE	4,958,398	103.4270	5, 171, 355	5,000,000	4,959,539	٥	1, 141	0	0	5.993	6.080	MON	24,972	123,243	07/25/2007	08/10/2045
46625M-GP-8	JPMCC 2001-CIB3 A2	L			1FE	1,236,964	102.1420	1, 186, 532	1,161,639	1,186,080	0	(19,013)	0	0	6.044	4.660		5,851	72,862	07/23/2002	11/15/2035
46629Y-AC-3	JPMCC 2007-CB18 A4	ļ			1FE	1,983,203		2,007,922	2,000,000	1,983,425	٥	222	0	٥	5.440	5.530		9,067	18, 133	10/23/2007	06/12/2047
46630J-AC-3	JPMCC 2007-LDPX A3	ļ			1FE	5,820,234		6,005,561	6,000,000	5,824,793	0	4,559	0	0	5.420	5.800		27,100	67,750	10/29/2007	01/15/2049
46631B-AE-5	JPMCC 2007-LD11 A4				1FE	5, 100, 586		5, 173, 659	5,000,000	5,098,951	0	(1,635)	0	0	6.007	5.690		25,030	49,276	10/19/2007	06/15/2049
50179A-AE-7	LBUBS 2007-C1 A4	ļ			1FE	3,932,344		4,017,345	4,000,000	3,933,148	0	804	0	0	5.424	5.650		12,053	36, 160	11/06/2007	02/11/2040
52108R-AE-2	LBUBS 2006-C4 A4				1FE	5,024,677		5,217,878	5,000,000	5,021,362	0	(2,249)	0	۵	5.899	5.820		13,110	298,716	06/20/2006	06/15/2038
55313K-AH-4	MLCFC 2007-7 AJ	ļ			1FE	3,999,889		3,851,393	4,000,000	3,999,889	٩٥	0	٥	۵	5.750	5.720		19,167	116,910	05/31/2007	06/12/2050
60687U-AE-7	MLCFC 2006-2 A4	ļ			1FE	5,027,376		5,218,518	5,000,000	5,023,021	0	(2,960)	ļ0	ļ0	5.909	5.810		24,625	299,546	06/16/2006	06/12/2046
61749M-AV-1	MSC 2006-T23 A4				1FE	2,009,370	104.0740	2,081,485	2,000,000	2,007,915	ō	(1,045)	łō	ļ	5.983	5.890		9,972	117,647	07/19/2006	08/12/2041
61754J-AF-5	MSC 2007-T27 A4	 	l		1FE	4,909,478		5, 130, 224	5,000,000	4,912,154	ļ	2,676	łō	ļ0	5.804	6.020		24, 183	119,631	07/19/2007	06/11/2042
63859C-AV-5 74432G-AH-0	NLFC 1998-1 D				1FE	512,351	99.7150	461,336	462,652	462,652	Ω	(13,042)	ļ0	ļ	6.803 5.259	3.730		2,623 8,765	31,469	01/09/2004	03/20/2030
74432G-AH-U 55445R-AC-1	PCMT 2003-PWR1 E	l			1FE	2,010,932 2,524,840	98.8240	1,976,490 2,250,000	2,000,000 2,500,000	2,005,122 2,508,526	0	(1,339)	ļ	ļ	5.259	5.160 4.970			105, 180	03/07/2003 07/12/2004	02/11/2036
36170V-AC-3	MACH 2004-1A A3	·	[-		1FE	2,524,840	89.3590	3.574.376	2,500,000	2,508,526		(6,486)	l0	ļ	5.220	5.760		10,875	130,476	08/03/2004	05/28/2040 09/27/2046
	lustrial and Miscellaneous - Defined Multi-0	Cle -	<u> </u>		irE	3,942,910	03.3390	,3/4,3/0		,940,664 د		3,126			3.000	J01.C	MUN	∠1,150		00/ 03/ 2000	มฮ/2//2040
		Class	com	imercial			V////								V////	1007	V///			V////	V////
	ortgage-Backed Securities					102,635,170	XXX	101,861,820	101,351,644	101,077,277	0	(447,944)	0	0	XXX	XXX		476,910	3,924,655	XXX	XXX
02582J-CV-0	AMXCA 2004-2 B	}			1FE	2,000,000	98.0810	1,961,627	2,000,000	2,000,000	٩٥	0	0	ا م	5.472	5.080		5, 168	115,691	05/19/2004	12/15/2016
02582J-EF-3	AMXCA 2006-1 B				1FE	2,938,594		2,961,061	3,000,000	2,942,725	0	4, 131	ļ	0	4.826	5.510		6,837	55,858	08/22/2007	12/15/2013
02582J-EL-0	AMXCA 2007-1 B				1FE	3,224,375		3,224,872	3,350,000	3,231,705	ō	7,330	łō	}ō	4.796	5.830		7,587	62,028	08/23/2007	09/15/2014
	ARCAP 2004-1A A				1FE	3,000,122		2,894,220	3,000,000	3,000,000	0	0	łō	ļ	4.730	4.680		11,825	141,900	04/14/2004	04/21/2024
04542B-MS-8	ABFC 2005-AQ1 A4				1FE	2,999,236		2,806,270	3,000,000	2,999,236	ō	0	łō	}ō	5.010	4.930		12,525 661	150,300	05/23/2005	06/25/2035
05368B-AA-8	AVIATION FINANCE GROUP 2003-1 CL A		l	<u> </u>	[231, 119	99.0000	228,808	231,119	231,119	ļ0	J	<u> </u>	ļ	6.052	4.090	MUN	661	14,736	03/06/2003	12/15/2023

SCHEDULE D - PART 1

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

1	2																				
1			Code		6	7		-air Value	10	11			usted Carryin	-				nterest			tes
1		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
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													Current	Exchange							
													Year's	Change							
							Rate					Current	Other	in							
							Used to			Book/	Unrealized	Year's	Than	Book/				Admitted			
							Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Gross Amount		
CUSIP			For-	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	How	Due and	Received		
Identification	Description	*	eign	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Maturity
056061-AE-4	BXGNT 2004-B A		o.g	O.i.a.	1FE	340,073	98.8550	336.197	340.091	340,079	0	7 1001 011011	0	0	4.445	4.440		1,260	15,117	07/01/2004	07/01/2019
056061-AH-7	BXGNT 2004-B D				2FE	339,523	98.4410	334,250	339,543	339,528	0	9	0	0	6.680		MON	1,890	22,681	07/01/2004	07/01/2019
12614M-AA-2	CNL 2001-1A A				1FE	287,206	99.3470	291,654	293,571	293,571	0	5,223	0	0	5.588	4.470		1,863	16,315	01/17/2003	10/20/2027
12666P-AE-4	CWL 2006-10 1AF5				1FE	2,999,931	87.1540	2,614,646	3,000,000	2,999,931	0	0	0	0	6.367	6.100	MON	15,918	191,010	06/16/2006	09/25/2046 _
12666R-AD-2	CWL 2006-9 1AF4				1FE	3,626,967	94.3720	3,423,062	3,627,200	3,627,200	٥	233	0	0	6.144	5.830		18,571	222,855	06/14/2006	10/25/2046
126673-N6-5	CWL 2005-4 AF4				1FE	1,999,940	97.3850	1,947,707	2,000,000	1,999,940	0	0	0	0	4.946	4.870		8,243	98,920	05/27/2005	10/25/2035 _
14040K-CA-4	COMT 2001-6 C				2	3,990,591	100.9440	4,037,760	4,000,000	3,998,963	0	1,578	0	ō	6.700	6.740		11,911	268,000	09/14/2001	06/15/2011
14042J-AE-9 14911X-AD-8	COPAR 2007-2 B				1FE	3,499,940	100.2470	3,508,654	3,500,000	3,499,940 2,999,392	ō	0 34	Jō	ļō	5.680 6.180	5.680 6.180		8,836 3.090	39,208	09/25/2007	06/16/2014 09/25/2013
16151R-BQ-5	CHAMT 2007-A B				2FE	2,999,358	100.4630	1.985.407	2,000,000	2,999,392		34			6. 180	4.460		5.792	45,320	05/23/2002	09/25/201309/15/2011
17305E-AW-5	CCCIT 2002-C2 C2				2FE	3,989,652	99.2700	4, 104, 400	4,000,000	3,994,829	n	1.049	n	n	6.950	6.980		128.661	278,000	01/30/2002	02/18/2014
17307G-VK-1	CMLTI 2005-WF2 AF5				1FE	1,999,920	102.0100	2,007,634	2,000,000	1,999,920	n	049	0	0	5.350	5.260		8.917	107,000	08/11/2005	08/25/2035
17311Y-AE-3	CBASS 2007-CB3 A5				1FE	2,999,850	86.4020	2,592,082	3,000,000	2,999,850	0	0	0	0	5.817	5.770		14,543	130,763	03/23/2007	03/25/2037
33743P-AH-0	FUSAM 1998-6 C				2FE	3,874,727	100.5200	4,020,800	4,000,000	3,986,199	0	20,726	0	0	6.160	6.720		8,898	246,400	08/23/2001	04/18/2011
40431F-AG-6	HFCHC 2007-1 A3F				1FE	1,999,511	92.3530	1,847,076	2,000,000	1,999,511	0	0	0	0	5.730	5.620	MON	9,550	76,082	04/17/2007	03/20/2036
501717-BF-8	LAI 2005-A A				1FE	2,806,675	99.4910	2,817,926	2,832,343	2,815,779	0	16,856	0	0	4.560	5.680		5,740	96,866	04/04/2007	11/15/2012
52108H-EK-6	LBUBS 2001-C3 E				1FE	3,310,898	105.2770	3, 158, 311	3,000,000	3,148,910	۵	(37,776)	0	٥	6.950	5.380		11,583	208,500	04/04/2003	06/15/2036
55262N-AM-8	MBNAM 2000-H B				1FE	5,026,563	98.8570	4,942,873	5,000,000	5,021,637	0	(4,926)	0	0	5.286	5.180		12,481	125,685	08/07/2007	01/15/2013
55264T-DA-6	MBNAS 2005-B1 B1				1FE	3,486,234	97.1460	3,497,287	3,600,000	3,492,060	0	5,826	0	0	4.976	5.810		8,460	68,889	08/23/2007	11/15/2014
57164R-AE-2 57164T-AE-8	MVCOT 2004-1A A	·			1FE	683,706 749,248	98.4810 96.9200	673,343 726,288	683,729 749,368	683,706 749,248		6	0		4.620	4.550 3.880		2,632 2,464	31,588 29,563	05/21/2004	05/20/2026 12/20/2024
57643L-LC-8	MABS 2005-AB1 A4				1FE	4,999,705	99.9170	4,995,878	5,000,000	4,999,705	 n	0	υ		5.648	5.560		23,533	282,400	11/13/2002	11/25/2035
74042Q-AC-1	PRETSL XXVI			1	1FE	3,000,000	95.5000	2,865,000	3,000,000	3,000,000	0	0	0	0	5.470	5.570		4,558	92,324	06/13/2007	09/22/2037
74043C-AB-3	PREFERRED TERM SECURITIES XXIV			1	1FE	400,000	95.0620	380,248	400,000	400,000	0	0	0	0	6.074	6.010		607	24,239	12/06/2006	12/22/2011
74043C-AC-1	PREFERRED TERM SECURITIES XXIV			1	1FE	200,000	95.3500	190,700	200,000	200,000	0	0	0	0	6.274	6.210		314	12,536	12/06/2006	12/22/2011
74112K-AC-9	PART 2007-1A A3				1FE	4,999,561	101.9170	5,095,850	5,000,000	4,999,609	0	48	٥	0	5.580	5.580		12,400	105,400	07/25/2007	09/15/2012
78443C-AC-8	SLMA 2002-A B				1FE	4,532,108	95.8240	4,342,847	4,532,108	4,532,108	0	0	0	0	5.907	4.690		11,899	290,688	10/11/2002	12/16/2030
828389-AB-2	SVLF 2006-A B				1FE	536,834	99.4040	533,646	536,846	536,834	٥	6	0	٥	5.909	5.810		2,644	31,722	08/18/2006	07/15/2018
86359K-AA-9	SFS 2005-A A				1FE	1,064,716	100.2160	1,067,016	1,064,716	1,064,716	0	0	0	0	5.050	5.050		2,390	53,711	03/17/2005	05/15/2025
	SFS 2006-B B				1FE	550,000	98.2790	540,535	550,000	550,000	0	0	0	0	6.302	6.300		1,540	34,854	12/07/2006	03/15/2038
92927F-AA-1 92927F-AB-9	WINM 2006-A A				1	925, 149 499, 905	98.7090 93.2900	913,273 466,450	925,218 500,000	925,170 499,939	U	(1,064) 19	۷		5.190 5.410	5.190 5.410		2,134 1,202	48,019 27,050	02/02/2006	12/15/2014 12/15/2014
03702Y-AD-2	AHR 2004-HY1A D				1FE	4,812,331	91.5690	4.555.105	4,974,500	4.836.876	ν	14,562	ν	ν	5.678	6.150		23.538	282,452	05/17/2006	06/20/2041
12495X-AC-8	CBCL 6A B		F		1FE		80.0000	548,954	686, 192	686, 192	 N	0	0	0	5.993	4.180		6,512	44,950	04/08/2003	11/05/2034
12497P-AA-7	CBCL 10A A		F		1FE		89.6370	806,274	899.488	899,488	n	0	0	0	5.530	4.510		3.455	53,075	05/14/2004	06/07/2039
244882-AA-4	DEKANIA CDO LTD 2003-1A A1		F		1FE	2,945,943	91.0160	2,681,279	2,945,943	2,945,943	0	0	0	0	5.967	4.460		40,531	182,262	08/27/2003	04/10/2034
24488R-AA-9	DEKANIA CDO LTD 2004-2A A1		F		1FE	2,985,000	88.8160	2,664,480	3,000,000	3,000,000	0	11, 127		0	6.144	5.530		19,969	183,409	03/30/2004	08/23/2034
449848-AA-8	I-PRETSL		F	1	1FE	986,403	100.0810	987,202	986,403	986,403	0	0	0	0	6.390	4.320		3,677	66,752	11/21/2002	12/11/2032
44984Q-AA-8	I-PRETSL II		F	1	1FE	2,241,025	98.8450	2,215,142	2,241,025	2,241,025	0	0	0	0	6.100	4.530		15, 189	148,405	04/25/2003	05/22/2008
44984R-AA-6	I-PRETSL IV		F	1	1FE	2,000,000	97.0000	1,940,000	2,000,000	2,000,000		0	J	ļ	5.507	4.890		2,448	122,845	05/05/2004	06/24/2009 _
69352M-AE-0	GHAWK 2007-1A A2B		F		1FE	3,035,765	91.1700	2,789,802	3,060,000	3,036,394	0	629	ļ0	ō	5.663	5.690		35,118	90,982	04/17/2007	04/18/2021
894127-AC-3	TRAPEZA CDO 2002-1A A2		r		1FE	1,225,778	93.2760	1, 143, 357	1,225,778	1,225,778	Ω	Ω	Ω	Ω	4.974	4.970	MN	5,250	60,970	10/28/2002	11/30/2032 _
	dustrial and Miscellaneous - Other Multi-Cla	ass C	omme	ercial Mo	ortgage-	,	V///			.,					V0.07	V0.07	V0.07			V////	1000
	acked/Asset-Backed Securities					110,929,862	XXX	107,681,156	111,275,181	110,961,158	0	45,672	0	0	XXX	XXX	XXX	554,814	5,227,468	XXX	XXX
	tal - Industrial and Miscellaneous Bonds					1,165,766,781	XXX	1,146,246,869	1,163,883,785	1,159,290,899	0	(1,453,629)	1,883,057	0	XXX	XXX	XXX	14,030,533	65,842,196	XXX	XXX
	TARGET 1				1		109.1540	3,865,807	3,541,609	3,738,010	0	(11,379)	0		7.550		MON	11,884	267,350	07/18/2002	10/15/2027
	edit Tenant Loans					3,773,234		3,865,807	3,541,609	3,738,010	0	(11,379)	0	0	XXX	XXX		11,884	267,350	XXX	XXX
5399999. To	tal - Parent, Subsidiaries and Affiliates Bor	nds				0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5499999. To	tal - Issuer Obligations					893,500,951	XXX	890,449,273	887, 122, 949	887,599,866	0	(1,395,778)	1,883,057	0	XXX	XXX	XXX	13,663,193	54,043,997	XXX	XXX
	tal - Single Class Mortgage-Backed/Asset-	Back	ked Se	ecurities		2,224,265	XXX	2,249,136	2,236,994	2,225,509	0	2.670	0	n	XXX	XXX	XXX	10.539	126,465	XXX	XXX
	tal - Defined Multi-Class Residential Mortos				ities	140.526.101	XXX	134.418.804	144.321.689	140.895.777	0	183.530	0	1	XXX	XXX	XXX	667.967	8.055.116	XXX	XXX
	tal - Other Multi-Class Residential Mortgag					22.820.998	XXX	18.964.266	23.198.731	22,865,994	0	27.956	0		XXX	XXX	XXX	108.878	1.306.941	XXX	XXX
	tal - Other Multi-Class Residential Mortgag tal - Defined Multi-Class Commercial Mortg					102,635,170	XXX	.,,	.,,		0	(447,944)	0		XXX	XXX	XXX	476,910	3,924,655	XXX	XXX
						102,635,1/0	۸۸۸	101,861,820	101,351,644	101,077,277	0	(447,944)	0	0	^^^	7//	7//	4/6,910	3,924,655	^^^	^^^
	tal - Other Multi-Class Commercial Mortga	ge-Ba	acked	I/Asset-B	sacked	,	1001			.,					1001	1001	1001			V0.07	1000
	ecurities					110,929,862	XXX	107,681,156	111,275,181	110,961,158	0	45,672	0	0	XXX	XXX	XXX	554,814	5,227,468	XXX	XXX
6099999 - To	otal Bonds					1,272,637,347	XXX	1,255,624,455	1,269,507,188	1,265,625,581	0	(1,583,894)	1,883,057	0	XXX	XXX	XXX	15,482,301	72,684,642	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Cod	es	5	6	7	8		air Value	11		Dividends			Change in E	ook/Adjusted Carrying Value		20	21
		3	4					9	10		12	13	14	15	16	17 18	19		
																	Total		
								Rate									Foreign		
								Per								Current	Exchange		
					_		D 1.7	Share							Current	Year's Other Total Change			
OLICID				Manada an	Par	D-4-	Book/	Used to						Unrealized	Year's	Than in	Book/	NAIO	
CUSIP Identi-			F	Number of	Value Per	Rate Per	Adjusted Carrying	Obtain Fair			Daalamad	Amount	Nonadmitted	Valuation	(Amor-	Temporary Book/Adjusted	Adjusted	NAIC Desig-	Date
fication	Description	Code	For-		Share	Share	Value	Value	Fair Value	Actual Cost	Declared but Unpaid	Received During Year	Declared But Unpaid	Increase/ (Decrease)	tization) Accretion	Impairment Carrying Value Recognized (15 + 16 - 17)	Carrying Value	nation	Acquired
lication	Description	Code	eigii	Silales	Silare	Silale	value	value	Fall Value	Actual Cost	but Oripaid	During real	Uripaiu	(Decrease)	Accretion	necognized (15 + 16 - 17)	value	Hallon	Acquired
																		'	ļ
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6599999 - T	otal Preferred Stocks					k		XXX										XXX	XXX
00000000-1	otal i referred otocks							////	l		l		l					////	////

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

								TOURS Owned	Boodinbor or c			ı					
1	2	Cod	es	5	6	Fa	air Value	9		Dividends		Cha	ange in Book/Ad	ljusted Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		i
						Rate											i
						Per									Total Foreign		i
						Share							Current Year's		Exchange		i
					Book/	Used to						Unrealized	Other Than	Total Change in	Change in	NAIC	1
CUSIP				Number	Adjusted	Obtain				A ma a unit	Nanadmittad	Valuation	Temperer	Deals/Adjusted			1
			F						Dealered	Amount	Nonadmitted		Temporary	Book/Adjusted	Dook/Adjusted		Doto
Identi-	Description		For-	of Observes	Carrying	Fair	-	A -+ 1 O+	Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign		Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	IDEARC	LS		421.000	7,393	17.560	7,393	11, 157	0	577	0	(4,669)	0	(4,669)	0	L	11/17/2006
	VERIZON COMMUNICATIONS				368,219	43.690	368,219	229,286	0	13,864	0	54,361	0	54,361	0	L	01/06/2006
	GLOBAL CROSSING LTD	LS	. F	1,291.000	28,467	22.050	28,467	20,656	0	0	0	(3,228)	0	(3,228)	0	L	02/05/2004
6899999. To	otal - Common Stock - Industrial and Misc	ellaneo	us		404,079	XXX	404,079	261,099	0	14,441	0	46,464	0	46,464	0	XXX	XXX
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7299999 - T	otal Common Stocks			•	404.079	XXX	404.079	261.099	Λ	14.441	۸	46.464	0	46.464	۸	XXX	XXX
	otal Preferred and Common Stocks					XXX	404,079	. ,	0	14,441	0	46,464	0	46,464	0	XXX	XXX
	otal Preferred and Common Stocks				404,079	^^^	404,079	261,099	U		0		U	46,464	U	^^^	

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

		Sho	owing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
02582J-EF-3	AMXCA 2006-1 B 4.826 05/15/2011	1 Oreign	08/22/2007	JP MORGAN	OI Stock	2.938.594	3.000.000	5.751
02582J-EL-0	AMXCA 2007-1 B 4.796 02/15/2012		08/23/2007	BANC OF AMERICA SECURITIES		3,224,375	3,350,000	6,921
05950W-AF-5	BACM 2006-4 A4 5.634 07/01/2016		10/30/2007	BEAR STEARNS		3,014,180	3,000,000	470
073902-PN-2	BEAR STEARNS 5.550 01/22/2017		08/08/2007	LEHMAN BROTHERS		1.802.480	2.000.000	6.475
101137-AG-2	BOSTON SCIENTIFIC 6.400 06/15/2016		01/19/2007	LEHMAN BROTHERS		1.018.480	1,000,000	6.933
120569-AA-6	BUNGE LTD FINANCE 5.900 04/01/2017		03/19/2007	JP MORGAN		1,997,720	2,000,000	0
12513Y-AF-7	CD 2007-CD4 A4 5.322 01/01/2017		08/03/2007	DEUTSCHE BANK AG		2,853,750	3,000,000	3, 105
14040H-AR-6	CAPITAL ONE FINANCIAL 6.750 09/15/2017		08/28/2007	CITICORP		1,994,320	2,000,000	0
14042J-AE-9	COPAR 2007-2 B 5.680 05/15/2011		09/25/2007	BARCLAYS CAPITAL		3,499,940	3,500,000	0
140661-AE-9	CAPMARK FINANCIAL GROUP 5.875 05/10/2012		05/03/2007	CITICORP		1,999,140	2,000,000	0
14911X-AD-8	CFAT 2007-A B 6.180 09/25/2012		09/17/2007	MERRILL LYNCH		2,999,358	3,000,000	0
16162X-AQ-0	CHASE 2006-S3 M1 5.893 06/01/2017		04/13/2007	CHASE SECURITIES		3,512,133	3,570,574	9,939
17311Q-BK-5	CGCMT 2007-C6 A4 5.888 06/01/2017		07/25/2007	CITICORP		3,945,194	4,000,000	19,629
17311Q-BM-1 17311Y-AE-3	CGCMT 2007-C6 AM 5.888 06/01/2017		07/25/2007	CITICORP		1,964,643 2,999,850	2,000,000	9,815 14,058
20047R-AE-3	CBASS 2007-C83 A5 5.817 01/01/2037 COMM 2007-C9 A4 6.011 07/01/2017		03/23/200708/06/2007	_ CITICORP		2,999,850	3,000,000 4,950,000	14,058
20173Q-AE-1	GCCFC 2007-GG9 A4 5.444 01/01/2017		07/30/2007	GOLDMAN SACHS		2.870.625	3,000,000	454
222862-AG-9	COVENTRY HEALTH CARE 5.950 03/15/2017		03/15/2007	CITICORP		797,040	800,000	n
26884A-AX-1	ERP OPERATING LP 5.750 06/15/2017		05/30/2007	DEUTSCHE BANK AG		2,976,330	3,000,000	0
35671D-AR-6	FREEPORT-MCMORAN 8.250 04/01/2015		03/14/2007	JP MORGAN		500,000		0 l
35687M-AP-2	FREESCALE SEMICONDUCTOR 10.125 12/15/201		01/05/2007	LEHMAN BROTHERS		197,000	200,000	2,194
36246L-AE-1	GSMS 2007-GG10 A4 5.993 05/01/2017		07/25/2007	GREENWICH CAPITAL		4,958,398	5,000,000	24,140
370425-SL-5	GMAC 6.750 12/01/2014		05/03/2007	CITICORP		988,750	1,000,000	29,438
373200-AQ-7	GEORGIA GULF 9.500 10/15/2014		03/21/2007	MERRILL LYNCH		591,700	610,000	27,848
40431F-AG-6	HFCHC 2007-1 A3F 5.730 01/01/2012		04/17/2007	HSBC SECURITIES (USA)		1,999,511	2,000,000	7,640
441060-AH-3	HOSPIRA 5.550 03/30/2012		03/20/2007	MORGAN STANLEY, DEAN WITTER		2,994,390	3,000,000	0
44108E-BA-5	HOST MARRIOTT LP 6.750 06/01/2016		01/22/2007	DEUTSCHE BANK AG		1,002,500	1,000,000	10 , 125
46629Y-AC-3	JPMCC 2007-CB18 A4 5.440 01/01/2017		10/23/2007	JP MORGAN	-	1,983,203	2,000,000	7,556
46630J-AC-3	JPMCC 2007-LDPX A3 5.420 02/01/2017 JPMCC 2007-LD11 A4 6.007 05/01/2017		10/29/200710/19/2007	VARIOUS JP MORGAN		5,820,234 5,100,586	6,000,000 5,000,000	5,872 19.190
499040-AP-8	MCCLATCHY COMPANY 5.750 09/01/2017		05/08/2007	BANC OF AMERICA SECURITIES		442,500	500,000	5,590
501717-BF-8	LAI 2005-A A 4.560 10/15/2008		04/04/2007	JP MORGAN		4.438.750	4.508.069	14 . 146
50179A-AE-7	LBUBS 2007-C1 A4 5.424 01/11/2017		11/06/2007	LEHMAN BROTHERS		3,932,344	4,000,000	16,875
524908-R3-6	LEHMAN BROTHERS HOLDINGS 6.500 07/19/201		08/07/2007	LEHMAN BROTHERS		4,939,910	5,000,000	11,375
55262N-AM-8	MBNAM 2000-H B 5.286 08/15/2010		08/07/2007	BARCLAYS CAPITAL		5,026,563	5,000,000	20,556
55264T-DA-6	MBNAS 2005-B1 B1 4.976 06/15/2012		08/23/2007	WACHOVIA		3,486,234	3,600,000	7,672
55313K-AH-4	MLCFC 2007-7 AJ 5.750 06/01/2017		05/31/2007	MERRILL LYNCH		3,999,889	4,000,000	7,667
61754J-AF-5	MSC 2007-T27 A4 5.804 06/01/2017		07/19/2007	MORGAN STANLEY, DEAN WITTER		4,909,478	5,000,000	23,377
74112K-AC-9	PART 2007-1A A3 5.580 01/15/2012		07/25/2007	JP_MORGAN		4,999,561	5,000,000	0
761713-AU-0	REYNOLDS AMERICA 6.750 06/15/2017		06/18/2007	CITICORP		999,080	1,000,000	0
857689-AT-0	STATION CASINOS 6.875 03/01/2016		03/05/2007	JP MORGAN		458,750	500,000	668
87264M-AA-7918866-AR-5	TRW AUTOMOTIVE 7.000 03/15/2014		03/14/2007	LEHMAN BROTHERS BEAR STEARNS		986,540	1,000,000	
918866-AH-5 947074-AF-7	VALASSIS COMMUNICATION 8.250 03/01/2015		02/27/2007 06/13/2007	MORGAN STANLEY, DEAN WITTER		1.998.400	2.000.000	
707886-A@-6	PENN WEST PETROLEUM SENIOR UNSECURED 5.8		05/01/2007	CITICORP		4,000,000	4,000,000	ⁿ
52107Q-AE-5	LAZARD GROUP 6.850 06/15/2017	F	06/18/2007	GOLDMAN SACHS		997,020	1,000,000	n I
69352M-AE-0	GHAWK 2007-1A A2B 5.663 10/18/2017		04/17/2007	CITICORP		3,035,765	3,060,000	3,851
74042Q-AC-1	PRETSL XXVI 5.470 09/22/2037	F	06/13/2007	FIRST TRUST NATIONAL		3,000,000	3,000,000	0
4599999. Bond	ls - Industrial and Miscellaneous					129,745,654	131,314,643	340,073
	- Bonds - Part 3					129,745,654	131,314,643	340.073
	- Bonds - Part 5					5,972,530	6,000,000	0 1 0,070
6099999. Tota						135.718.184	137.314.643	340.073
						, ., .	. , . ,	340,0/3
	- Preferred Stocks - Part 3					0	XXX	0
	- Preferred Stocks - Part 5					0	XXX	0
6599999. Tota	- Preferred Stocks					0	XXX	0
7299997. Tota	- Common Stocks - Part 3					0	XXX	0
	- Common Stocks - Part 5					0	XXX	0
	- Common Stocks					0	XXX	0
	- Preferred and Common Stocks					0	XXX	0
								•
7499999 - Tota	IIS					135,718,184	XXX	340,073

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

					Showing All Lo	ong-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
•	_					•	Ŭ	· ·		11	12	13	14	15						
														Total						
													Total	Foreign					Bond	
												Current		Exchange	Book/				Interest/	
									Prior Year		Current		Change in			Foreign			Stock	
											Current	Year's Other	Book/	Change in	Adjusted	Foreign				
OLIOID									Book/	Unrealized	Year's	Than	Adjusted	Book/	Carrying	Exchange		T	Dividends	
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion			Value	Date	Disposal	on Disposal	Disposal	Year	Date
36202E-BD-0	G2 3636		12/01/2007 .	MBS PAYDOWN		52,802	52,802	53,140	52,822	0	(20)	0	(20)	0	52,802	0	0	0	1,396	
36202S-XJ-2 36209F-RE-1	GN 608281		12/01/2007 _ 12/01/2007 _	MBS PAYDOWN		33,657	33,657 108,099	33,499	33,651 108,048	0	6 50	0	6 50	0	33,657	0	0	0	796 4,369	09/01/2032 02/01/2014
36211D-T6-7	GN 510073		12/01/2007	MBS PAYDOWN		25,906	25,906	25,254	25,834	o	72		72	0	25,906	٥٥		n	926	03/01/2014
36211N-R7-5	GN 518110		12/01/2007	MBS PAYDOWN		11,564	11,564	11,510	11,563	0	1	0	1	0	11,564	0	0	0	136	10/01/2028
36290W-K9-2	GN 619620		12/01/2007 _	MBS PAYDOWN		35,979	35,979	35,647	35,959	0	20	0	20	0	35,979	0	0	0	1, 151	01/01/2033
36291A-R9-2	GN 622512		12/01/2007 .	MBS PAYDOWN		42,523	42,523	42,317	42,508	0	15	0	15	0	42,523	0	0	0	1,453	
36292L-CK-8			12/01/2007 _	MBS PAYDOWN		44,525	44,525	44,344	44,517	0	8		8	0	44,525	0		0	1,368	10/01/2035
	Bonds - U.S. Governments					355,055	355,055	353,489	354,902	0	152		152		355,055	0			11,595	XXX
31294J-ZW-1			12/01/2007 _	MBS PAYDOWN		57,490		56,628	57,414	0	76		76		57,490			0	2,013	
	Bonds - Special Revenues		,	+		57,490	57,490	56,628	57,414	0	76		76		57,490	0		0	2,013	XXX
001814-AV-4	ANR PIPELINE	-	02/22/2007 _	GOLDMAN SACHS		514,065	500,000	518,750	508,403	0	(493		(493)		507,910	0		6, 155	19, 106	
233331-AE-7	DTE ENERGY		10/23/2007 .	CITICORP		2,637,150	2,500,000	2,602,775	2,558,672	0	(9,688		(9,688)		2,548,984	ō	88,166	88, 166	159,115	06/01/2011
25746U-AA-7 25746U-AJ-8	DOMINION RESOURCES		07/12/2007 _ 07/12/2007 _	TENDER OFFER	+	2, 106, 740	2,000,000 1,280,000	2,145,540 1,277,632	2,075,365 1,278,515	0	(10,468		(10,468)	ļ0	2,064,897 1,278,637	0	41,843	41,843 16,966	93,438 82,667	06/15/2010 06/30/2012
264399-EF-9	DUKE ENERGY		02/26/2007	WACHOVIA	+	2,047,460	2,000,000	1,993,600	1,995,775	U	101	0	101	0	1,278,637		51,583	51,583		
266228-CS-2	DUQUESNE LIGHT		.06/25/2007	DIRECT (ISSUER)		3,000,000	3,000,000	2,996,640	2,997,176	0	168	0	168	0	2,997,344	0	2,656	2,656	214,440	
30161M-AB-9	EXELON GENERATION		1.08/22/2007	CITICORP		4,165,880	4,000,000	4,045,160	4,024,893	0	(3,234	0	(3,234)	0	4,021,659	0	144,221	144,221	194,600	
302567-AA-0	FPL ENERGY AMERICAN WIND		06/20/2007 _	SINKING FUND PYMT		70,200	70,200	70,200	70,200	0	0	0	0	0	70,200	0	0	0	4,661	06/20/2023
494550-AP-1	KINDER MORGAN ENERGY PARTNERS		08/15/2007 .	MATURITY		2,000,000	2,000,000	1,998,640	1,999,808	0	192		192	0	2,000,000	0	0	0		08/15/2007
494553-AB-6	KINDER MORGAN		_05/18/2007 _	MERRILL LYNCH		4,066,760	4,000,000	4,042,100	4,027,742	0	(1,661)	00	(1,661)	0	4,026,081	0	40,679	40,679	189,222	
65473Q-AJ-2	NISOURCE FINANCE		09/28/2007 .	CITICORP		1,600,185	1,500,000	1,491,350	1,495,814	0	721	0	721	0	1,496,535	0	103,650	103,650	104,344	
843452-BB-8 872375-AC-4	SOUTHERN NATURAL GAS		03/30/2007 _ 05/04/2007 _	DIRECT (ISSUER)		522, 190 530, 000	500,000 500,000	518,750 572,500	508,403 482,595	0	(866)		(866)	0	507,537 483,801	0	14,653	14,653	24,036 18,800	03/15/2010 05/01/2011
872375-AG-5	TECO ENERGY		05/08/2007	LEHMAN BROTHERS		530,000	500,000	495,000	496,668		1,206	0	1,206	0	496,856	0	33,769	46, 199 33, 769	18,472	05/01/2011
873168-AJ-7	TXU		09/25/2007 _	TENDER OFFER		2,935,290	3,000,000	2,858,460	2,905,263	0	24,087	0	24,087	0	2,929,350	0	5,940	5,940	130,400	
875127-AT-9	TAMPA ELECTRIC		_08/15/2007 .	MATURITY		5,000,000	5,000,000	4,980,950	4,997,317	0	2,683	0	2,683	0	5,000,000	0	0	0	268,750	08/15/2007
875127-AU-6	TAMPA ELECTRIC		11/26/2007 _	GREENWICH CAPITAL		3, 162, 330	3,000,000	2,779,910	2,855,329	0	19,203		19,203	0	2,874,531	0	287,799	287,799	242,958	08/15/2012
90210V-AB-4	TXU ENERGY		08/17/2007 .	VARIOUS		2,060,300	2,000,000	2,222,920	2,161,780	0	(9, 110		(9,110)	0	2, 152, 669	0	(92,369)	(92,369)	98,583	03/15/2013
	Bonds - Public Utilities			-		38,244,778	37,350,200	37,510,877	37,439,718	0	13, 151		13,151	0	37,452,868	0		791,910	1,999,030	
	AES		11/28/2007 _			118,798	115,000	124,200	122,025	0	(1,278		(1,278)	0	120,747	0	(1,040)	(1,948)	13, 181	
00184A-AE-5	AOL TIME WARNER		05/01/2007 .	MATURITY		6,000,000	6,000,000	5,960,820	5,997,016	0	2,984		2,984	0	6,000,000	0	0	0	184,500	
00209A-AE-6 023551-AH-7	AT&T WIRELESS		11/27/2007 _ 12/11/2007 _	DEUTSCHE BANK AG		2, 177, 120 5, 257, 450	2,000,000	1,994,220 5,369,550	1,996,939 5,221,500	0	590 (41,214)		590		1,997,529 5,180,286	0	179,591 77,164	179,591 77,164	196,438 442,410	03/01/2011 08/15/2011
03072M-AG-3	AMERUS GROUP		02/23/2007 .	VARIOUS			5,000,000 1,000,000	1,003,900	1,003,609	0 n	(46)		(41,214) (46)	0	1,003,563		(3,563)	(3,563)	101,252	
03958Q-AA-6	ARCHSTONE-SMITH]	11/05/2007 .	CALL at 100.000		2,000,000	2,000,000	1,998,700	1,999,231	0	110		110	0	1,999,342	0	658	658	316,578	02/15/2012
05368B-AA-8	AVIATION FINANCE GROUP 2003-1 CL A		12/15/2007 .	MBS PAYDOWN		587,504	587,504	587,504	587,504	0	0	0	0	0	587,504	0	0	0	23,801	10/15/2015
056061-AE-4	BXGNT 2004-B A		12/01/2007 _	VARIOUS		162,800	162,800	162,791	162,798	0	2	0	2	0	162,800	0	0	0	3,830	10/01/2011
056061-AH-7	BXGNT 2004-B D		12/01/2007 .	VARIOUS		162,935	162,935	162,925	162,933	0	2	0	2	0	162,935	0	0	0	5,760	
058498-AF-3 05946X-C4-3	BALL		_08/08/2007 _	LEHMAN BROTHERS		494,375	500,000	542,500	524,156	ō	(4,465) 0	(4,465)	ļō	519,691	ļō	(25,316)	(25,316)	22,726	
05946X-C4-3 05947U-HM-3	BAFC 2005-G A4		12/01/2007 _ _03/12/2007 _	MBS PAYDOWN		198,282 4,992,773	198,282 5,000,000	195, 184 5, 192, 773	198,051 5,125,990	0	231	\0	231 (4,291)	0	5, 121, 700	0	(128,926)	(128,926)	4,559 66,818	09/01/2017 05/01/2012
05948K-3U-1	BOAA 2006-2 B2		12/01/2007	VARIOUS	†		86,572		86,450	0	122		122	0		n	120,920)	120,920)	2,426	
05949A-3Y-4	BOAMS 2005-3 2B2		1.12/01/2007	MBS PAYDOWN		19,894	19,888	19,656	19,888	0	6	0	6	0	19,894	0	0	0	599	05/01/2030
073902-BZ-0	BEAR STEARNS		01/15/2007 _	MATURITY		5,000,000	5,000,000	4,987,150	4,999,887	0	113		113	0	5,000,000	0	0	0	142,500	
125581-AA-6	CIT GROUP		04/02/2007 _	MATURITY		6,000,000	6,000,000	6,309,369	6,019,157	0	(19, 157	00	(19, 157)	0	6,000,000	0	0	0	221,250	04/02/2007
125581-AD-0	CIT GROUP		11/30/2007 _	MATURITY		1,000,000	1,000,000	997,420	999,473	0	527	0	527	0	1,000,000	0	0	0	55,000	11/30/2007
12614M-AA-2 12667F-3Y-9	CNL 2001-1A A		11/20/2007 . 12/01/2007 .	VARIOUS		125,301 54.170	125,301 54,168	122,585 53,965	124,558 53,967	0	743 203		743 203	0	125,301 54,170	0	0	}0	3,416 1,198	12/20/2013 12/01/2019
1266/F-3Y-9 12669D-AL-2	CWALT 2005-31 741		12/01/2007	MBS PAYDOWN	- 	54, 170	54, 168		120,096	u	203	0		0		0	0		4,856	
12669D-EK-0	CWALT 2002-14 BT		11/01/2007	MBS PAYDOWN		45,726	45,726	45,512	45,726	0 N	0	0	n	0	45,726	n	0	n	1,355	
12669G-6D-8	CWHL 2005-17 M		12/01/2007	MBS PAYDOWN		43,809	43,806	43,327	43,801	0	8	0	8	0	43,809	0	0		1,323	
12669G-YE-5	CWHL 2005-12 M		12/01/2007 .	MBS PAYDOWN	.	106,825	106,822	99,816	106,586	0	239	0	239	0	106,825	0	0	0	3, 145	02/01/2023
12680@-AD-2	CABELAS SENIOR NOTE SERIES 2002-A		_09/05/2007 _	SINKING FUND PYMT		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	49,500	
14063R-AB-1	CAPITOL RECORDS		10/02/2007 .	CALL at 100.000		2,500,000	2,500,000	2,494,175	2,498,004	0	528		528	0	2,498,533	ō	1,467	1,467	416,000	
140909-AA-0 14149Y-AK-4	CARAUSTAR INDUSTRIES		06/01/2007 _ 02/14/2007 _	VARIOUS	+	3,368,750	3,500,000 2,000,000	3,274,460 1,997,240	3,424,654 1,997,316	0	11,914 42		11,914 42	0	3,436,568 1,997,358	0	(67,818)	(67,818) (4,278)	129,063 44,144	
16162X-AQ-0	CHASE 2006-S3 M1		12/01/2007	MBS PAYDOWN	·	1,993,080	2,000,000	1,997,240		0 n	42		36	0	1,997,358	0 N	(4,2/8)	(4,2/8) 0	44, 144	

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Duri	ing Current \	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted (Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15	1					
														Total						
													Total	Foreign					Bond	
												Current	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Year's Other	Book/	Change in	Adjusted	Foreign			Stock	
OLIOID									Book/	Unrealized	Year's	Than	Adjusted	Book/	Carrying	Exchange	D !! !	T	Dividends	
CUSIP		_	D: 1		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	
Identi-		For-			Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	CMSI 2006-1 B1		12/01/2007	MBS PAYDOWN		74,279	74,279	70,374	74, 138	0	141	0	141	0	74,279	0	0	0	2, 191	08/01/2022
	CMSI 2004-9 B1		12/01/2007			42,973	42,966	43,046	42,982	0	(8		(8)	0	42,973	0	0	0	1,262	
	CMSI 2005-1 B2			MBS PAYDOWN		66,312	66,312	65,509	66,288	0	24	0	24	0	66,312	0	0	0	1,961	
	CMLTI 2006-WF1 A2E		01/10/2007			2, 108, 439 3,710,945	2,106,300 3,500,000	2,106,258 3,525,935	2, 106, 258	0	(1,360	\0	(1,360)	0	2, 106, 258	0	2, 181	2,181	16,013	
	COMCAST CABLE		10/15/2007			3,000,000	3,500,000	3,413,203	3,516,692	0	(1,360		(83,717)	0	3,515,332		195,614	195,614	172,385 151,180	
22237L-MD-1	COUNTRYWIDE HOME LOAN		02/01/2007			3,500,000	3,500,000	3.458.980	3,499,223	0	777				3,500,000	0			96,250	
22237L-MY-5	COUNTRYWIDE HOME LOAN	1				762,500	1,000,000	994,890	997,900	n	722		722	n	998,622	0	(236, 122)	(236, 122)	77,344	
222862-AF-1	COVENTRY HEALTH CARE	1	03/16/2007			508,475	500,000	512,500	510,738	0	(237		(237)	0	510,501	0	(2,026)	(2,026)	20,927	
	COX COMMUNICATIONS		02/26/2007			1,967,420	2,000,000	1,997,920	1,998,762	0	64		64	0	1,998,826	0	(31,406)	(31,406)	58,069	
224050-AJ-3	COX ENTERPRISES		02/15/2007	MATURITY		1,500,000	1,500,000	1,488,795	1,499,748	0	252		252	0	1,500,000	0	0	0	60,000	02/15/2007
	CSFB 2004-8 CB2		12/01/2007	MBS PAYDOWN		24,492	24,483	24,285	24,487	0	5	0	5	0	24,492	0	0	0	755	06/01/2023
	CSFB 2005-1 CB1	-l	12/01/2007	MBS PAYDOWN		28,560	28,552	28,810	28,572	0	(12		(12)	0	28,560	0	0	0	849	
	DR HORTON	-	04/16/2007	DIRECT (ISSUER)	ļ	1,042,500	1,000,000	1,127,500	1,052,161	o	(9,661		(9,661)	0	1,042,500	L	0	0	42,500	
	DR HORTON		12/20/2007			1,690,000	2,000,000	1,946,880	1,950,842	0	4,084		4,084	0	1,954,926	ļ <u>0</u>	(264,926)	(264,926)	162,813	
	DARDEN RESTAURANTS		03/15/2007			5,000,000	5,000,000	4,988,500	4,999,462 2,042,404	0	538		538	0	5,000,000 2.039.177		146.103	146, 103	143,750	
	DEVON FINANCING		05/14/2007	DEUTSCHE BANK AG		2,185,280 1,042,550	2,000,000 1,000,000	2,079,135 1,066,490	1,038,846	0	(3,227		(3,227)	0	1,034,774		7,776	7,776	95,694 56,146	
	DEX MEDIA EAST		11/26/2007	CALL at 106.063		364,857	344,000	402,480	373, 187	0 n	(8,330		(8,330)		364,857				42,984	
	DOW CHEMICAL		11/14/2007			4,122,400	4,000,000	4,044,400	4,029,696	0	(3,947		(3,947)	0	4,025,749	0	96,651	96,651	272,000	
	ECHOSTAR DBS		08/13/2007			1,952,500	2,000,000	1,997,500	1,998,333	0	184		184	0	1,998,517	0	(46,017)	(46,017)	111,563	
293791-AM-1	ENTERPRISE PRODUCTS OPERATING LP		02/26/2007			2,955,750	3,000,000	2,991,570	2,995,117	0	274	0	274	0	2,995,391	0	(39,641)	(39,641)	52,417	
30161N-AD-3	EXELON		08/07/2007	MERRILL LYNCH		1,852,280	2,000,000	1,997,160	1,997,535	0	146	0	146	0	1,997,680	0	(145,400)	(145,400)	63,972	06/15/2015
	FPL ENERGY NATIONAL WIND			SINKING FUND PYMT		112,080	112,080	112,984	112,111	0	(31		(31)	0	112,080	0	0	0	4,582	03/10/2024
	FEDERATED RETAIL		06/26/2007	JP MORGAN		1,939,960	2,000,000	1,998,640	1,998,651	0	58		58	0	1,998,709	0	(58,749)	(58,749)	68,833	12/01/2016
	FIRST DATA		08/03/2007	TENDER OFFER		2,852,100	3,000,000	2,997,300	2,997,736	0	161		161	0	2,997,897	0	(145,797)	(145,797)	115,088	06/15/2015
34434*-AE-5	FOLLETT SENIOR NOTE		10/31/2007	SINKING FUND PYMT		500,000	500,000	500,000	500,000	0	0		0	0	500,000	0	0	0	34,800	10/31/2011
	GECMC 2001-2 A3		12/01/2007			1,131,942 1,989,421	1,131,942 1,989,421	1,246,551 2,067,444	1,143,013 2,013,080	0	(11,071		(11,071)	0	1,131,942 1,989,421	0	0		18,039	
36185M-AT-9	GMACM 2005-AF1 M2		12/01/2007			11,341	1,969,421	2,067,444	11,317	0	(23,039		(23,659)	0	11,341		0		358	11/01/2009 05/01/2016
36185N-3P-3	GMACM 2004-J3 M2		12/01/2007	MBS PAYDOWN		28,320	28,313	27,042	28,284	0	35		35	0	28,320	0	0	n	814	02/01/2010
370425-SC-5	GENERAL MOTORS ACCEPTANCE		02/01/2007	VARIOUS		1.020.000	1.000.000	973.670	984 . 180	0	241		241	0	984.421	0	35.579	35.579	35.778	
413627-AE-0	HARRAHS OPERATING		01/22/2007	BANC OF AMERICA		515,625	500,000	453,075	485,480	0	433		433	0	485,913	0	29,712	29,712	19,792	
413627-AL-4	HARRAHS OPERATING		06/01/2007	MATURITY		2,000,000	2,000,000	2,080,760	2,007,696	0	(7,696)0	(7,696)	0	2,000,000	0	0	0	71,250	06/01/2007
416515-AG-9	HARTFORD FINANCIAL SERVICES	.	09/01/2007	MATURITY		2,855,000	2,855,000	2,850,204	2,854,295	0	705		705	0	2,855,000	0	0	0	134 , 185	
	HILTON HOTELS	·	05/02/2007	DEUTSCHE BANK AG		538,065	500,000	545,000	526,751	0	(2,002		(2,002)	0	524,749	0	13,316	13,316	30,021	
	HILTON HOTELS		03/19/2007		ļ	2,671,933	2,500,000	2,857,650	2,790,689	0	(9,155		(9, 155)	0	2,781,534	ļ0	(109,602)	(109,602)	57 , 158	
	HOST MARRIOTT LP	-	01/22/2007			1,020,000	1,000,000	1,052,500	1,042,787	0	(511)0	(511)	0	1,042,276	F0	(22,276)	(22,276)	16,625	
	JPMMT 2005-S2 1B2	-		MBS PAYDOWN	<u> </u>	51,745 348.095	51,745 348.095	51,657 370,667	51,745 50.052	<u>0</u>	(1,957	/ō	(4.057)	<u>0</u>	51,745 348.095	ļō	ļ0	} <u>0</u>	1,573	
	KB HOME			BANC OF AMERICA		348,095 507.500				0	(1,95/		(1,957) (1,361)	0		l0	1.809	1.809	8,080	11/01/2010
	KENDALL-JACKSON SENIOR NOTE	1		CALL at 100.000		4,000,000	4,000,000	4,000,000	4,000,000	n	(1,361	,	(1,301)	0	4,000,000	0				04/26/2009
	LAI 2005-A A	1		MBS PAYDOWN		1,675,726	1,675,726	1,660,540	000,000,4	n	7.435	n	7,435	n	1,675,726	n	n	n	31,006	
	LENNAR			GREENWICH CAPITAL		782,500	1,000,000	1,011,310	1,009,543	0	(967		(967)	0	1,008,577	0	(226,077)	(226,077)	69,667	
	LYONDELL CHEMICAL			CALL at 116.717		1,634,038	1,400,000	1,445,000	1,444,810	0	(4,260		(4,260)	0	1,440,550	0	193,488	193,488	144,375	
564055-AF-8	MANOR CARE		11/07/2007	CALL at 100.000		2,000,000	2,000,000	1,993,720	1,995,547	0	500	0	500	0	1,996,047	0	3,953	3,953	300,063	
	MARATHON OIL		07/19/2007			3,032,220	3,000,000	3, 173, 100	3, 108, 707	0	(9,791	00	(9,791)	0	3,098,916	0	(66,696)	(66,696)	191,500	
	MVCOT 2004-1A A		12/01/2007			199,774	199,774	199,768	199,774	0	ļ1	0	1	0	199,774	0	0	0	4,765	
	MVCOT 2002-1A A2		12/01/2007			281,510	281,510	281,465	281,504	0	6	ļ0	6	0	281,510	ļ0	0	0	5,722	
571900-AZ-2	MARRIOTT INTERNATIONAL	-	11/06/2007	MERRILL LYNCH		1,976,620	2,000,000	2,043,429	2,039,576	0	(3,040		(3,040)	0	2,036,537	ļ0	(59,917)	(59,917)	115,877	11/10/2015
574599-AZ-9	MASCO	-	08/15/2007	MATURITY		5,000,000	5,000,000	4,975,400	4,996,608	0	3,392		3,392	ļ0	5,000,000	}ō	(107, 101)	(107, 104)	231,250	
577778-BS-1 583334-AA-5	MAY DEPARTMENT STORES		06/26/2007 08/08/2007	JP MORGAN		1,902,240 3,099,260	2,000,000 3,000,000	2,037,220 3,345,430	2,031,010 3,247,808	0	(1,669		(1,669)	0	2,029,341	0	(127, 101)	(127,101) (122,791)	109,889	
583334-AA-5 58405U-AC-6	MEDCO HEALTH SOLUTIONS	1	10/24/2007	MORGAN STANLEY	†	1,067,290	1,000,000		3,247,808		(25,757		(25,757)		994 644	0		(122,791)		
589929-MH-8	MLMI 1996-C2 D	1	02/01/2007	MBS PAYDOWN		231,291	231,291	250,210	238,930	n	(7.639		(7,639)	n	231,291	n	12,040	12,040 N	2,844	
	MLMI 1998-C2 C	1	12/19/2007			5,000,000	5,000,000	5,458,789	5,090,056	n	(90,056		(90,056)	n	5,000,000	n	n	n		02/15/2030
59018Y-NZ-0	MERRILL LYNCH		11/15/2007	MATURITY		3,000,000	3,000,000	2,996,910	2,999,416	0	584		584	0	3,000,000	0	0		120,000	
	MIRAGE RESORTS		08/01/2007 .	MATURITY		3,500,000	3,500,000	3,362,695	3,484,227	0	15,773		15,773	0	3,500,000	0	0	0	236,250	08/01/2007
	MOHAWK INDUSTRIES		04/15/2007			4,000,000	4,000,000	3,999,915	3,999,984	0	16		16	0	4,000,000	0	0	0		04/15/2007

TIONAL LIFE INSURANCE CO. OF NEW YORK

ART 4

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CIVVIO	C DIOI COL	DOI Dail	ng Carrent i	Cui					
С	hange In Boo	ok/Adjusted C	Carrying Value		16	17	18	19	
	12	13	14	15					
		-		Total					
			Total	Foreign					
		Current	Change in	Exchange	Book/				In:
	Current	Year's Other		Change in	Adjusted	Foreign			111
lized	Year's	_ Than	Adjusted	Book/	Carrying	Exchange			Div
tion	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Re
ase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	
ase	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	,
0	0	0	0	0	386,258	0	0	0	
0	(41,313)	0	(41,313)	0	1,537,348	0	0	0	
0	(102)	0	(102)	0	1,000,000	0	0	0	
0	(2,333)	0	(2,333)	0	1,009,449	0	34,301	34,301	
0	1,036	0	1,036	0	987,372	0	(172,372)	(172,372)	
0	(599)	0	(599)	0	1,008,531	0	(67,573)	(67,573)	
0	(10,032)	0	(10,032)	0	1,052,000	0	0	0	
0	364	0	364	0	998,073	0	55, 127	55 , 127	
0	0	0	0	0	53,753	0	0	0	
0	136	0	136	0	74, 176	0	0		
0	249	0	249 32	0	148,948	0	0	0	
0	32 6.723	0	6.723	0	6,431,288	0 0	(283,096)	(283.096)	
0	5,723 11	0			6,431,288	0	(283,096)	(283,096)	
0	430	0	430	0	1.052.250	0	(369,750)	(369.750)	
0	430	0	(215)	0	1,052,250	0	(369,750)	(369,750)	
	(2.946)	0	(2.946)	0	1,047,961	0	(19,741)	(19,741)	
0	334		334	0	3,993,367	0	(429.707)	(429.707)	
0	0	0	0	0	467,892	0	429,707)	n	
0	311	0	311	0	2,995,349	0	(81,299)	(81,299)	
0	802	0	802	0	5,000,000	0	0	0	
0	11,309	0	11,309	0	2,962,461	0	37,539	37,539	
0	0	0	0	0	535,608	0	0	0	
0	2	0	2	0	346,464	0	0	0	
0	133	0	133	0	200,000	0	0	0	
0	(45,705)	0	(45,705)	0	4,396,436	0	(14,396)	(14,396)	
0	7,088	0	7,088	0	1,944,675	0	185,325	185,325	
0	(19)	0	(19)	0	40,065	0	0	0	
0	0	0	0	0	163 , 151	0	0	0	
0	(335)	0	(335)	0	454,856	0	24,441	24,441	
0	(113)	0	(113)	0	758, 280	0	0	0	
0	(21,798)	0	(21,798)	0	2, 177, 967 6, 000, 000	0	21,373	21,373	
0	(4.979)	0	(4.979)	0		0 0	0	31.888	
	(28,634)	0	(28,634)	0	2,259,358	0	31,888	31,888	
	218	۰	218	0	1,994,366	0	(49.786)	(49.786)	
0	383		383	0	3,035,000	0	(49,760)	(49,760)	
0	730		730	0	3,000,000	0	0	n	
0	390	n	390	0	2,498,013	n	142.212	142 212	
0	5	0	5	0	48,608	0	0	0	
0	1.128	0	1. 128	0	830,896	0	0	0	
0	301	0	301	0	370,392	0	0		
0	0	0							

SCHEDULE D - PART 4

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

			1		Showing All I	Long-Tenn b									1					
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Valu		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
													Total	Foreign					Bond	
												Current	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Year's Other		Change in		Foreign			Stock	
									Book/	Unrealized		Than	Adjusted	Book/	Carrying	Exchange			Dividends	
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)		During	Maturity
fication	Description	eian	Disposar	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease				Value	Disposal		on Disposal		Year	Date
		eign		MBS PAYDOWN	Stock	477.562		477.562	477,562		Accretion	Recognized	(11+12-13)	value	477.562	Disposai	on Disposai	Disposai		.08/05/2008
12495X-AC-8 12497P-AA-7		F		MBS PAYDOWN		477,562	477,562 535,834			0	0	0	L	0	477,562	0	0			12/07/2010
	CSL US GTD SENIOR NOTE SERIES A			SINKING FUND PYMT		342.857	342,857	342,857	342,857			0	ν	0	342,857	0	0			12/0//2010
	DEKANIA CDO LTD 2003-1A A1	F		MBS PAYDOWN		19,091	19,091	19,091	19,091	n	n	0	۷		19,091	n		0		10/10/2008
449848-AA-8		F		SINKING FUND PYMT		2,013,597	2,013,597	2,013,597	2,013,597	0	0	0	0	0	2,013,597	0	0	0		12/11/2032
44984Q-AA-8		F		SINKING FUND PYMT		285,537	285.537	285,537	285,537	0	0	0	0	0	285,537	0	0	0		05/22/2033
705015-AA-3		F	10/23/2007			3, 131, 110	3,000,000	2,993,040	2,996,269	0	494	0	494	0	2,996,763	0	134.347	134.347		06/15/2011
706448-AP-2	PEMEX FINANCE 1999-A A2	F		MATURITY		186,876	186,876		187,747	0	(872	00	(872	00	186,876	0	0	0		02/15/2007
74726M-AG-4	QANTAS AIRWAYS	F		LEHMAN BROTHERS		2,885,940	3,000,000	2,988,120	2,988,858	0	457	0	457	0	2,989,315	0	(103,375)	(103,375)		04/15/2016
	TELECOM ITALIA CAPITAL	F		LEHMAN BROTHERS		3,055,020	3,000,000	2,994,780	2,995,190	0	673	0	673	0	2,995,863	0	59, 157	59, 157		07/18/2011
	TRAPEZA CDO 2002-1A A2	F		. MBS PAYDOWN		1,748,760	1,748,760	1,748,760	1,748,760	0	0	0	٥٥	0	1,748,760	0	0	0		11/30/2011
	UNUMPROVIDENT FINANCE	F		MORGAN STANLEY		1,007,430	1,000,000	1,000,400	1,000,400	0	0	0	0	0	1,000,400	0	7,030	7,030		11/15/2015
	INVESTCORP SERIES A SENIOR NOTE	F		DEUTSCHE BANK AG		2,522,625	2,500,000	2,500,000	2,500,000	0	0	0	٥	0	2,500,000	0	22,625	22,625		12/18/2010
	CSL FINANCE PTY LTD GTD SR NOTE SERIES A	F		SINKING FUND PYMT		400,000	400,000	400,000	400,000	0	0	0	ļ0	0	400,000	0	0	0		12/19/2012
	PUBL & BROADCASTING SENIOR NOTE SERIES A	F	02/22/2007 _	BANK OF NEW YORK		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0		09/18/2009
	Bonds - Industrial and Miscellaneous	3				254,373,835	253,916,667	258, 166, 402	254,467,942		(452,874	,	(452,874)		255,726,009	0	(1,002,111)	(1,352,171)	12,560,652	
87613#-AA-0			12/15/2007	. SINKING FUND PYMT		73,971	73,971	78,809	74,045		(74	,	(74		73,971	0	0	0		10/15/2027
	Bonds - Credit Tenant Loans					73,971	73,971	78,809	74,045	0	(74	0	(74)	0	73,971	0	0	0	3,100	
6099997. T	otal - Bonds - Part 4					293, 105, 129	291,753,383	296, 166, 205	292,394,021	0	(439,569	0	(439,569)	0	293,665,393	0	(560,261)	(560, 261)	14,576,390	XXX
6099998. T	otal - Bonds - Part 5					5,883,920	6,000,000	5,972,530	0	0	291	0	291	0	5,972,821	0	(88,901)	(88,901)	46,079	XXX
6099999. T	otal - Bonds					298,989,049	297,753,383	302, 138, 735	292,394,021	0	(439,278	0	(439,278)	0	299,638,214	0	(649, 162)	(649, 162)	14,622,469	XXX
6599997. T	otal - Preferred Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6599998. T	otal - Preferred Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6599999. T	otal - Preferred Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7299997. T	otal - Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7299998. T	otal - Common Stocks - Part 5					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7299999. T	otal - Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7399999. T	otal - Preferred and Common Stock	(S				0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
7499999 -	Totals					298,989,049	XXX	302, 138, 735	292,394,021	0	(439,278	0	(439,278)	0	299,638,214	0	(649, 162)	(649, 162)	14,622,469	XXX

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

SCHEDULE D - PART 5

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

	T					Long-Term Bond	1													
1	2	3	4	5	6	7	8	9	10	11	С	hange in Bo	ok/Adjusted C	Carrying Valu	e	17	18	19	20	21
											12	13	14	15	16					
															Total					
														Total	Foreign					
							Par Value			Book/			Current	Change in	Exchange					
												0								
							(Bonds)			Adjusted	1		Year's Other		Change in		l		Interest and	
							or			Carrying	Unrealized	Year's	Than	Adjusted	Book/	Exchange			Dividends	Paid for
CUSIP							Number of			Value at	Valuation	(Amort-	Temporary		Adjusted	Gain	Gain	Total Gain	Received	Accrued
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Disposal	Increase/	ization)/	Impairment	Value (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	Interest and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Date	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
133131-AQ-5	CAMDEN PROPERTY TRUST		05/01/2007	JP MORGAN		WACHOVIA	1,000,000	996,500	965,900	996,580	ó	80	0	80	0	0	(30,680)	(30,680)	14,725	0
75884R-AQ-6	REGENCY CENTERS		05/31/2007	WACHOVIA	08/02/2007 .	BANC OF AMERICAUBS SECURITIES	3,000,000		2,919,060	2,986,015	0	205	0	205	0	0	(66,955)	(66,955)	30,354	0
			09/12/2007	GOLDMAN SACHS	09/17/2007 _	UBS SECURITIES	2,000,000	1,990,220	1,998,960	1,990,226	0	6	0	6	0	0		8,734	1,000	0
	Bonds - Industrial and Miscellaned	ous					6,000,000	5,972,530	5,883,920	5,972,821	0	291	0	291	0	0	(88,901)	(88,901)	46,079	0
6099998.	Гotal - Bonds						6,000,000	5,972,530	5,883,920	5,972,821	0	291	0	291	0	0	(88,901)	(88,901)	46,079	0
6599998.	Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
7299998.	Total - Common Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0
7399999.	Total - Preferred and Common St	ocks						0	0	0	0	0	0	0	0	0	0	0	0	0
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7400000	Totala		+		- -			F 070 F00	F 000 000	F 070 004		^^1		00.1			(00.004)	(00,004)	40.070	
7499999 -	าบเสเร							5,972,530	5,883,920	5,972,821	0	291	0	291	0	0	(88,901)	(88,901)	46,079	0

Schedule D - Part 6 - Section 1
NONE

Schedule D - Part 6 - Section 2
NONE

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

SCHEDULE DA - PART 1

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

1 Codes 4 5 6	7		n Book/Adjusted Carrying		12	13			nterest		1	20
00000 4 5	′	Change III	, , ,	value	12	13	1.1			10	10	20
		8	9 10	11			14	15 1	6 17	18	19	
			0	Total Foreign			Amount Due					
			Current	Exchange			and Accrued					
	Book/		Current Year's Other Year's Than	Change in Book/			Dec. 31 of Current					
	Adjusted						Year on	Non-Admitted	Effective		Gross	Paid for
For- Date Maturi			(Amor- Temporary tization)/ Impairment	Adjusted Carrying			Bonds not	Due and Ra		How	Amount	Accrued
Description Code eign Acquired Name of Vendor Date	Value		Accretion Recognized	Value	Par Value	Actual Cost	in Default	Accrued		Paid	Received	Interest
0399999. Total - U.S. Government	value	(Decrease) A	Accretion Recognized	value	i ai vaiue	Actual Oost	III Delault	0 XX	. 0.	XXX	neceived	niterest ^
1099999. Total - All Other Government Bonds	0	0	0 0	0	0	0	0	0 X		XXX	0	0
1799999. Total - States. Territories and Possessions	0	0	0 0	0	0	0	0	0 X		XXX	0	
2499999. Total - Political Subdivisions	0	0	0 0	0	0	0	0	0 X		XXX	0	
3199999. Total - Special Revenue	0	0	0 0	0	0	0	0	0 X		XXX	0	
3899999. Total - Public Utilities	0	0	0 0	0	0	0	0	0 X		XXX	0	
BLACKROCK LIQUIDITY FUNDS TEMPFUND	80.140.393	0	0 0	0	80.140.393	80 . 140 . 393	293.385	-	.780 4.7		165.416	
3999999. Industrial and Miscellaneous - Issuer Obligations	80,140,393	0	0 0	0	80,140,393	80,140,393	293,385	0 XX	X XXX	XXX	165,416	0
4599999. Total - Industrial and Miscellaneous	80,140,393	0	0 0	0	80,140,393	80,140,393	293,385	0 XX	X XXX	XXX	165,416	0
5399999. Total - Parent, Subsidiaries and Affiliates Bonds	0	0	0 0	0	0	0	0	0 XX	X XXX	XXX	0	0
5499999. Total - Issuer Obligations	80,140,393	0	0 0	0	80,140,393	80,140,393	293,385	0 XX		XXX	165,416	0
5599999. Total - Single Class Mortgaged Backed/Asset Backed Securities	0	0	0 0	0	0	0	0	0 XX	XXX XXX	XXX	0	0
5699999. Total - Defined Multi-Class Residential Mortgage-Backed Securities	0	0	0 0	0	0	0	0	0 XX	X XXX	XXX	0	0
5799999. Total - Other Multi-Class Residential Mortgage-Backed Securities	0	0	0 0	0	0	0	0	0 XX	X XXX	XXX	0	0
5899999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities	0	0	0 0	0	0	0	0	0 XX	X XXX	XXX	0	0
5999999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities	0	0	0 0	0	0	0	0	0 XX	X XXX	XXX	0	0
6099999. Total Bonds	80,140,393	0	0 0	0	80,140,393	80,140,393	293,385	0 XX	X XXX	XXX	165,416	0
7799999. Total - Parent, Subsidiaries and Affiliates	0	0	0 0	0	XXX	0	0	0 XX	X XXX	XXX	0	0
		ļ		 							 	
8299999 - Totals	80.140.393				XXX	80.140.393	293.385	0 XX	X XXX	XXX	165.416	
0233333 - 1 Utais	80, 140, 393	U	U U	U	^^^	ou, 140,393	293,385	0 8	·Λ ΛΛΛ	^^^	165,416	0

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part B - Section 3

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Part C - Section 3 $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle O}{}$ $\stackrel{\textstyle N}{}$ $\stackrel{\textstyle E}{}$

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part D - Section 3

NONE

Schedule DB - Part E - Section 1

NONE

SCHEDULE E - PART 1 - CASH

				-		
1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		1
Depository	Code	Interest	Year	of Current Year	Balance	*
Northern Trust		0.000	0	0)XXX
1st Bank Denver, CO		0.000	0	0	3,547,581	
Fifth Third ACH		0.000	0	0	(134.551)	
						,,,,,
Bank of New York New York, NY		0.000	0	0	0	
JP Morgan Chase ACH Springfield, IL		0.000	0	0	16,425	
JP Morgan Chase Detroit, MI		0.000	0	0	84,489	XXX
LaSalle Bank Troy, MI		0.000	0	0	774,973	_XXX
0199998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	VVV	0	0		XXX
depositories		XXX	0	0	0	
0199999. Totals - Open Depositories	XXX	XXX	0	0	(3, 123, 968)) XXX
0299998 Deposits in 0 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0			
0399999. Total Cash on Deposit	XXX	XXX	0	0		
0399999. Total Gash on Deposit						
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
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0599999 Total - Cash	XXX	XXX	0	0	(3,123,968)	

TOTAL & OF DEDOCITORY	BALANCES ON THE LAST DAY	OF EACH MONTH DURING THE CURRENT YEAR
IOTALS OF DEPOSITOR I	DALANCES ON THE LAST DAT	OF EACH MONTH DURING THE CORRENT TEAR

	TOTALS OF BEI	00110	III DALA	NOCO ON THE EAC	יו טאוי	OI EAGITIV			IIEITI IEAI	·
 January 	(4,236,808)	4.	April	(199,913)	7.	July	(421,897)	10.	October	(6,523,498)
February	(5,302,706)	5.	May	(401, 469)	8.	August	(3,465,415)	11.	November	(5,036,106)
3 March	(5.070.466)	6	luna	(565, 510)	a	Sentember	(2 333 470)	12	December	(3 123 068)

SCHEDULE E - PART 2 - CASH EQUIVALENTS Show Investments owned December 31 of Current Year

Show Investme	nts owned	December 31 of C	Current Year				
1	2	3	4	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest	8 Gross Investment
Description	Code	Date Acquired	Rate of Interest	матипту рате	Carrying value	Due and Accrued	Income
				•			
				•			
	fil 4.						
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THE STATE OF THE S							
0199999 - Total Cash Equivalents						l	

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits	s For the Policyholders	All Other Spe	cial Denosits
			2	3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	AlabamaAL			0	0	0	0
2.	AlaskaAK			0	0	0	0
3.	ArizonaAZ			0	0	0	0
4.	ArkansasAR			0	0	0	0
5.	CaliforniaCA			0	0	0	0
6.	ColoradoCO			0	0	0	0
7.	Connecticut	····		0	0	0	0
8. 9.	DelawareDE District of ColumbiaDC			0	0	0	
10.	FloridaFL	-		0	0	0	0
11.	GeorgiaGA			0	0	0	0
12.	HawaiiHI			0	0	0	0
13.	ldahoID			0	0	0	0
14.	IllinoisIL			0	0	0	0
15.	IndianaIN			0	0	0	0
16.	lowaJA			0	0	0	0
17.	KansasKS			0	0	0	0
18.	Kentucky KY	ļ		0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine			0	0	0	0
21. 22.	Maryland			0	0	0	0 n
23.	MichiganMI			0	0	0	 n
24.	MinnesotaMN			0	0	0	0 0
25.	MississippiMS			0	0	0	0
26.	MissouriMO			0	0	0	0
27.	MontanaMT			0	0	0	0
28.	NebraskaNE			0	0	0	0
29.	NevadaNV			0	0	0	0
30.	New HampshireNH	-		0	0	0	0
31.	New JerseyNJ			0	0	0	0
32.	New MexicoNM	n	1:4-1	0	0	0	0
33. 34.	New York	В	Life Insurance and Annuities	507 , 123 0	529,690	0	0
35.	North DakotaND			0	0	0	٥
36.	OhioOH			0	0	0	0
37.	OklahomaOK			0	0	0	0
38.	OregonOR			0	0	0	0
39.	PennsylvaniaPA			0	0	0	0
40.	Rhode IslandRI			0	0	0	0
41.	South CarolinaSC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	TennesseeTN			0	0	0	0
44.	TexasTX			0	0	0	0
45. 46	UtahUT VermontVT			0	0 0	0	0
46. 47.	VirginiaVA			0	0	0	0
48.	WashingtonWA			0	0	0	0
49.	West VirginiaWV			0	0	0	0
50.	WisconsinWI			0	0	0	0
51.	WyomingWY			0	0	0	0
52.	American SamoaAS			0	0	0	0
53.	GuamGU			0	0	0	0
54.	Puerto RicoPR			0	0	0	0
55.	U.S. Virgin IslandsVI			0	0	0	0
56.	Northern Mariana IslandsMP			0	0	0	0
57. 58.	Canada	XXX	XXX	0	0	0	0
	Subtotal	XXX	XXX	507, 123	529,690	0	0
55.	DETAILS OF WRITE-INS	,\\\\	^^^	501 , 120	523,030	3	0
5801.							
5802.							
5803.							
	Summary of remaining write-ins for Line 58 from						
	overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0
L		7///	AVV		<u>. </u>	. J	0

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