



ANNUAL STATEMENT

For the Year Ending December 31, 2008

OF THE CONDITION AND AFFAIRS OF THE

Mercy Health Plans

NAIC Group Code 3386 , 3386 NAIC Company Code 11529 Employer's ID Number 48-1262342
(Current Period) (Prior Period)

Organized under the Laws of Missouri , State of Domicile or Port of Entry Missouri

Country of Domicile United States of America

Licensed as business type: Life, Accident & Health[X] Property/Casualty[] Hospital, Medical & Dental Service or Indemnity[]
 Dental Service Corporation[] Vision Service Corporation[] Health Maintenance Organization[]
 Other[] Is HMO Federally Qualified? Yes[] No[] N/A[X]

Incorporated/Organized 09/12/2002 Commenced Business 10/17/2002

Statutory Home Office 14528 S. Outer 40, Suite 300 , Chesterfield, MO 63017-5705
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office 14528 S. Outer 40, Suite 300
(Street and Number)

Chesterfield, MO 63017-5705 (314)214-8100
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Mail Address 14528 S. Outer 40, Suite 300 , Chesterfield, MO 63017-5705
(Street and Number or P.O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records 14528 S. Outer 40, Suite 300
(Street and Number)

Chesterfield, MO 63017-5705 (314)214-8100
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address mercyhealthplans.com

Statutory Statement Contact George Aloysius Schneider (314)214-8140
(Name) (Area Code)(Telephone Number)(Extension)

George.Schneider@Mercy.Net (314)214-8239
(E-Mail Address) (Fax Number)

OFFICERS

| Name | Title |
|---------------------------|-----------------|
| Robert Reade Vogel | President |
| Charles Sayel Gilham | Secretary |
| George Aloysius Schneider | CFO & Treasurer |
| Kenneth Michael Treash | COO |

OTHERS

DIRECTORS OR TRUSTEES

| | |
|-----------------------------|-------------------------|
| Ronald Boughton Ashworth | Bradley Kim Day # |
| Margaret Denielle DeNarvaez | Thomas Hamilton Hale MD |
| James Robert Jaacks | Timothy Jay Johnsen |
| Scott Roger Reynolds # | Robert Reade Vogel |

State of Missouri
 County of St. Louis ss

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

(Signature)
 Robert Reade Vogel
(Printed Name)
 1.
 President
(Title)

(Signature)
 Charles Sayel Gilham
(Printed Name)
 2.
 Secretary
(Title)

(Signature)
 George Aloysius Schneider
(Printed Name)
 3.
 CFO & Treasurer
(Title)

Subscribed and sworn to before me this _____ day of _____, 2009

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

Yes[X] No[]

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

| Investment Categories | Gross Investment Holdings | | Admitted Assets as Reported in the Annual Statement | |
|---|---------------------------|-----------------|---|-----------------|
| | 1 Amount | 2 Percentage | 3 Amount | 4 Percentage |
| 1. Bonds: | | | | |
| 1.1 U.S. treasury securities | 721,539 | 2.420 | 721,539 | 2.420 |
| 1.2 U.S. government agency obligations (excluding mortgage-backed securities): | | | | |
| 1.21 Issued by U.S. government agencies | 5,997,015 | 20.111 | 5,997,015 | 20.111 |
| 1.22 Issued by U.S. government sponsored agencies | | | | |
| 1.3 Foreign government (including Canada, excluding mortgage-backed securities) | | | | |
| 1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.: | | | | |
| 1.41 States, territories and possessions general obligations | | | | |
| 1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations | | | | |
| 1.43 Revenue and assessment obligations | | | | |
| 1.44 Industrial development and similar obligations | | | | |
| 1.5 Mortgage-backed securities (includes residential and commercial MBS): | | | | |
| 1.51 Pass-through securities: | | | | |
| 1.511 Issued or Guaranteed by GNMA | | | | |
| 1.512 Issued or Guaranteed by FNMA and FHLMC | | | | |
| 1.513 All other | | | | |
| 1.52 CMOs and REMICs: | | | | |
| 1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA | | | | |
| 1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 | | | | |
| 1.523 All other | | | | |
| 2. Other debt and other fixed income securities (excluding short term): | | | | |
| 2.1 Unaffiliated domestic securities (includes credit tenant loans rated by the SVO) | 9,152,680 | 30.694 | 9,152,680 | 30.694 |
| 2.2 Unaffiliated foreign securities | | | | |
| 2.3 Affiliated securities | | | | |
| 3. Equity interests: | | | | |
| 3.1 Investments in mutual funds | | | | |
| 3.2 Preferred stocks: | | | | |
| 3.21 Affiliated | | | | |
| 3.22 Unaffiliated | | | | |
| 3.3 Publicly traded equity securities (excluding preferred stocks): | | | | |
| 3.31 Affiliated | | | | |
| 3.32 Unaffiliated | | | | |
| 3.4 Other equity securities: | | | | |
| 3.41 Affiliated | | | | |
| 3.42 Unaffiliated | | | | |
| 3.5 Other equity interests including tangible personal property under lease: | | | | |
| 3.51 Affiliated | | | | |
| 3.52 Unaffiliated | | | | |
| 4. Mortgage loans: | | | | |
| 4.1 Construction and land development | | | | |
| 4.2 Agricultural | | | | |
| 4.3 Single family residential properties | | | | |
| 4.4 Multifamily residential properties | | | | |
| 4.5 Commercial loans | | | | |
| 4.6 Mezzanine real estate loans | | | | |
| 5. Real estate investments: | | | | |
| 5.1 Property occupied by company | | | | |
| 5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt) | | | | |
| 5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt) | | | | |
| 6. Contract loans | | | | |
| 7. Receivables for securities | | | | |
| 8. Cash, cash equivalents and short-term investments | 13,947,712 | 46.775 | 13,947,712 | 46.775 |
| 9. Other invested assets | | | | |
| 10. Total invested assets | 29,818,946 | 100.000 | 29,818,946 | 100.000 |

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

| | | |
|--|-------------|--|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 6) | | |
| 2.2 Additional investment made after acquisition (Part 2, Column 9) | | |
| 3. Current year change in encumbrances: | | |
| 3.1 Totals, Part 1, Column 13 | | |
| 3.2 Totals, Part 3, Column 11 | | |
| 4. Total gain (loss) on disposals, Part 3, Column 18 | | |
| 5. Deduct amounts received on disposals, Part 3, Column 15 | | |
| 6. Total foreign exchange change in book/adjusted carrying value | NONE | |
| 6.1 Totals, Part 1, Column 15 | | |
| 6.2 Totals, Part 3, Column 13 | | |
| 7. Deduct current year's other than temporary impairment recognized: | | |
| 7.1 Totals, Part 1, Column 12 | | |
| 7.2 Totals, Part 3, Column 10 | | |
| 8. Deduct current year's depreciation: | | |
| 8.1 Totals, Part 1, Column 11 | | |
| 8.2 Totals, Part 3, Column 9 | | |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | |
| 10. Deduct total nonadmitted amounts | | |
| 11. Statement value at end of current period (Lines 9 minus 10) | | |

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

| | | |
|---|-------------|--|
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 7) | | |
| 2.2 Additional investment made after acquisition (Part 2, Column 8) | | |
| 3. Capitalized deferred interest and other: | | |
| 3.1 Totals, Part 1, Column 12 | | |
| 3.2 Totals, Part 3, Column 11 | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease): | | |
| 5.1 Totals, Part 1, Column 9 | | |
| 5.2 Totals, Part 3, Column 8 | | |
| 6. Total gain (loss) on disposals, Part 3, Column 18 | NONE | |
| 7. Deduct amounts received on disposals, Part 3, Column 15 | | |
| 8. Deduct amortization of premium and mortgage interest | | |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest | | |
| 9.1 Totals, Part 1, Column 13 | | |
| 9.2 Totals, Part 3, Column 13 | | |
| 10. Deduct current year's other than temporary impairment recognized: | | |
| 10.1 Totals, Part 1, Column 11 | | |
| 10.2 Totals, Part 3, Column 10 | | |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | |
| 12. Total valuation allowance | | |
| 13. Subtotal (Lines 11 plus 12) | | |
| 14. Deduct total nonadmitted amounts | | |
| 15. Statement value at end of current period (Line 13 minus Line 14) | | |

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

| | | |
|--|-------------|--|
| 1. Book/adjusted carrying value, December 31 of prior year | | |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition (Part 2, Column 8) | | |
| 2.2 Additional investment made after acquisition (Part 2, Column 9) | | |
| 3. Capitalized deferred interest and other: | | |
| 3.1 Totals, Part 1, Column 16 | | |
| 3.2 Totals, Part 3, Column 12 | | |
| 4. Accrual of discount | | |
| 5. Unrealized valuation increase (decrease): | | |
| 5.1 Totals, Part 1, Column 13 | | |
| 5.2 Totals, Part 3, Column 9 | | |
| 6. Total gain (loss) on disposals, Part 3, Column 19 | NONE | |
| 7. Deduct amounts received on disposals, Part 3, Column 18 | | |
| 8. Deduct amortization of premium and depreciation | | |
| 9. Total foreign exchange change in book/adjusted carrying value: | | |
| 9.1 Totals, Part 1, Column 17 | | |
| 9.2 Totals, Part 3, Column 14 | | |
| 10. Deduct current year's other than temporary impairment recognized: | | |
| 10.1 Totals, Part 1, Column 15 | | |
| 10.2 Totals, Part 3, Column 11 | | |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | |
| 12. Deduct total nonadmitted amounts | | |
| 13. Statement value at end of current period (Line 11 minus Line 12) | | |

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

| | | |
|---|--|------------|
| 1. Book/adjusted carrying value, December 31 of prior year | | 3,252,012 |
| 2. Cost of bonds and stocks acquired, Column 7, Part 3 | | 14,133,138 |
| 3. Accrual of Discount | | 27,720 |
| 4. Unrealized valuation increase (decrease): | | |
| 4.1 Column 12, Part 1 | | |
| 4.2 Column 15, Part 2, Section 1 | | |
| 4.3 Column 13, Part 2, Section 2 | | |
| 4.4 Column 11, Part 4 | | |
| 5. Total gain (loss) on disposals, Column 19, Part 4 | | |
| 6. Deduction consideration for bonds and stocks disposed of, Column 7, Part 4 | | 1,500,000 |
| 7. Deduct amortization of premium | | 41,636 |
| 8. Total foreign exchange change in book/adjusted carrying value: | | |
| 8.1 Column 15, Part 1 | | |
| 8.2 Column 19, Part 2, Section 1 | | |
| 8.3 Column 16, Part 2, Section 2 | | |
| 8.4 Column 15, Part 4 | | |
| 9. Deduct current year's other than temporary impairment recognized: | | |
| 9.1 Column 14, Part 1 | | |
| 9.2 Column 17, Part 2, Section 1 | | |
| 9.3 Column 14, Part 2, Section 2 | | |
| 9.4 Column 13, Part 4 | | |
| 10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | | 15,871,234 |
| 11. Deduct total nonadmitted amounts | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | | 15,871,234 |

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

| Description | | 1 Book/Adjusted Carrying Value | 2 Fair Value | 3 Actual Cost | 4 Par Value of Bonds |
|---|----------------------------------|--------------------------------------|-----------------|------------------|----------------------------|
| BONDS | | | | | |
| Governments (Including all obligations guaranteed by governments) | 1. United States | 6,718,554 | 6,971,356 | 6,724,655 | 6,715,000 |
| | 2. Canada | | | | |
| | 3. Other Countries | | | | |
| | 4. Totals | 6,718,554 | 6,971,356 | 6,724,655 | 6,715,000 |
| States, Territories and Possessions (Direct and Guaranteed) | 5. United States | | | | |
| | 6. Canada | | | | |
| | 7. Other Countries | | | | |
| | 8. Totals | | | | |
| Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) | 9. United States | | | | |
| | 10. Canada | | | | |
| | 11. Other Countries | | | | |
| | 12. Totals | | | | |
| Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions | 13. United States | | | | |
| | 14. Canada | | | | |
| | 15. Other Countries | | | | |
| | 16. Totals | | | | |
| Public Utilities (unaffiliated) | 17. United States | | | | |
| | 18. Canada | | | | |
| | 19. Other Countries | | | | |
| | 20. Totals | | | | |
| Industrial and Miscellaneous and Credit Tenant Loans (unaffiliated) | 21. United States | 9,152,680 | 8,693,830 | 9,187,265 | 9,000,000 |
| | 22. Canada | | | | |
| | 23. Other Countries | | | | |
| | 24. Totals | 9,152,680 | 8,693,830 | 9,187,265 | 9,000,000 |
| Parent, Subsidiaries and Affiliates | 25. Totals | | | | |
| | 26. Total Bonds | 15,871,234 | 15,665,186 | 15,911,920 | 15,715,000 |
| PREFERRED STOCKS | | | | | |
| Public Utilities (unaffiliated) | 27. United States | | | | |
| | 28. Canada | | | | |
| | 29. Other Countries | | | | |
| | 30. Totals | | | | |
| Banks, Trust and Insurance Companies (unaffiliated) | 31. United States | | | | |
| | 32. Canada | | | | |
| | 33. Other Countries | | | | |
| | 34. Totals | | | | |
| Industrial and Miscellaneous (unaffiliated) | 35. United States | | | | |
| | 36. Canada | | | | |
| | 37. Other Countries | | | | |
| | 38. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 39. Totals | | | | |
| | 40. Total Preferred Stocks | | | | |
| COMMON STOCKS | | | | | |
| Public Utilities (unaffiliated) | 41. United States | | | | |
| | 42. Canada | | | | |
| | 43. Other Countries | | | | |
| | 44. Totals | | | | |
| Banks, Trust and Insurance Companies (unaffiliated) | 45. United States | | | | |
| | 46. Canada | | | | |
| | 47. Other Countries | | | | |
| | 48. Totals | | | | |
| Industrial and Miscellaneous (unaffiliated) | 49. United States | | | | |
| | 50. Canada | | | | |
| | 51. Other Countries | | | | |
| | 52. Totals | | | | |
| Parent, Subsidiaries and Affiliates | 53. Totals | | | | |
| | 54. Total Common Stocks | | | | |
| | 55. Total Stocks | | | | |
| | 56. Total Bonds and Stocks | 15,871,234 | 15,665,186 | 15,911,920 | |

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

| | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Column 6 as a % of Line 10.7 | 8 Total From Column 6 Prior Year | 9 % From Column 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed (a) |
|---|---------------------------|--|--|---|-----------------------|----------------------------|---|---|---------------------------------------|-----------------------------------|--|
| 1. U.S. Governments, (Group 1) | | | | | | | | | | | |
| 1.1 Class 1 | 721,539 | 5,997,015 | | | | 6,718,554 | 42.33 | 1,231,749 | 37.88 | 6,718,554 | |
| 1.2 Class 2 | | | | | | | | | | | |
| 1.3 Class 3 | | | | | | | | | | | |
| 1.4 Class 4 | | | | | | | | | | | |
| 1.5 Class 5 | | | | | | | | | | | |
| 1.6 Class 6 | | | | | | | | | | | |
| 1.7 TOTALS | 721,539 | 5,997,015 | | | | 6,718,554 | 42.33 | 1,231,749 | 37.88 | 6,718,554 | |
| 2. All Other Governments, (Group 2) | | | | | | | | | | | |
| 2.1 Class 1 | | | | | | | | | | | |
| 2.2 Class 2 | | | | | | | | | | | |
| 2.3 Class 3 | | | | | | | | | | | |
| 2.4 Class 4 | | | | | | | | | | | |
| 2.5 Class 5 | | | | | | | | | | | |
| 2.6 Class 6 | | | | | | | | | | | |
| 2.7 TOTALS | | | | | | | | | | | |
| 3. States, Territories and Possessions etc., Guaranteed, (Group 3) | | | | | | | | | | | |
| 3.1 Class 1 | | | | | | | | | | | |
| 3.2 Class 2 | | | | | | | | | | | |
| 3.3 Class 3 | | | | | | | | | | | |
| 3.4 Class 4 | | | | | | | | | | | |
| 3.5 Class 5 | | | | | | | | | | | |
| 3.6 Class 6 | | | | | | | | | | | |
| 3.7 TOTALS | | | | | | | | | | | |
| 4. Political Subdivisions of States, Territories & Possessions, Guaranteed, (Group 4) | | | | | | | | | | | |
| 4.1 Class 1 | | | | | | | | | | | |
| 4.2 Class 2 | | | | | | | | | | | |
| 4.3 Class 3 | | | | | | | | | | | |
| 4.4 Class 4 | | | | | | | | | | | |
| 4.5 Class 5 | | | | | | | | | | | |
| 4.6 Class 6 | | | | | | | | | | | |
| 4.7 TOTALS | | | | | | | | | | | |
| 5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, (Group 5) | | | | | | | | | | | |
| 5.1 Class 1 | | | | | | | | | | | |
| 5.2 Class 2 | | | | | | | | | | | |
| 5.3 Class 3 | | | | | | | | | | | |
| 5.4 Class 4 | | | | | | | | | | | |
| 5.5 Class 5 | | | | | | | | | | | |
| 5.6 Class 6 | | | | | | | | | | | |
| 5.7 TOTALS | | | | | | | | | | | |

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

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

| Quality Rating Per the NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Column 6 as a % of Line 10.7 | 8 Total From Column 6 Prior Year | 9 % From Column 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed (a) |
|---|---------------------------|--|--|---|-----------------------|----------------------------|---|---|---------------------------------------|-----------------------------------|--|
| 6. Public Utilities (Unaffiliated), (Group 6) | | | | | | | | | | | |
| 6.1 Class 1 | | | | | | | | | | | |
| 6.2 Class 2 | | | | | | | | | | | |
| 6.3 Class 3 | | | | | | | | | | | |
| 6.4 Class 4 | | | | | | | | | | | |
| 6.5 Class 5 | | | | | | | | | | | |
| 6.6 Class 6 | | | | | | | | | | | |
| 6.7 TOTALS | | | | | | | | | | | |
| 7. Industrial & Miscellaneous (Unaffiliated), (Group 7) | | | | | | | | | | | |
| 7.1 Class 1 | 1,020,548 | 5,144,093 | | | | 6,164,641 | 38.84 | 2,020,263 | 62.12 | 6,164,641 | |
| 7.2 Class 2 | 987,509 | | | | | 987,509 | 6.22 | | | 987,509 | |
| 7.3 Class 3 | | 2,000,530 | | | | 2,000,530 | 12.60 | | | 2,000,530 | |
| 7.4 Class 4 | | | | | | | | | | | |
| 7.5 Class 5 | | | | | | | | | | | |
| 7.6 Class 6 | | | | | | | | | | | |
| 7.7 TOTALS | 2,008,057 | 7,144,623 | | | | 9,152,680 | 57.67 | 2,020,263 | 62.12 | 9,152,680 | |
| 8. Credit Tenant Loans, (Group 8) | | | | | | | | | | | |
| 8.1 Class 1 | | | | | | | | | | | |
| 8.2 Class 2 | | | | | | | | | | | |
| 8.3 Class 3 | | | | | | | | | | | |
| 8.4 Class 4 | | | | | | | | | | | |
| 8.5 Class 5 | | | | | | | | | | | |
| 8.6 Class 6 | | | | | | | | | | | |
| 8.7 TOTALS | | | | | | | | | | | |
| 9. Parent, Subsidiaries and Affiliates, (Group 9) | | | | | | | | | | | |
| 9.1 Class 1 | | | | | | | | | | | |
| 9.2 Class 2 | | | | | | | | | | | |
| 9.3 Class 3 | | | | | | | | | | | |
| 9.4 Class 4 | | | | | | | | | | | |
| 9.5 Class 5 | | | | | | | | | | | |
| 9.6 Class 6 | | | | | | | | | | | |
| 9.7 TOTALS | | | | | | | | | | | |

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

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

| Quality Rating Per the NAIC Designation | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Column 6 as a % of Line 10.7 | 8 Total From Column 6 Prior Year | 9 % From Column 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed (a) |
|--|---------------------------|--|--|---|-----------------------|----------------------------|---|---|---------------------------------------|-----------------------------------|--|
| 10. Total Bonds Current Year | | | | | | | | | | | |
| 10.1 Class 1 | (d) 1,742,087 | 11,141,108 | | | | 12,883,195 | 81.17 | X X X | X X X | 12,883,195 | |
| 10.2 Class 2 | (d) 987,509 | | | | | 987,509 | 6.22 | X X X | X X X | 987,509 | |
| 10.3 Class 3 | (d) | 2,000,530 | | | | 2,000,530 | 12.60 | X X X | X X X | 2,000,530 | |
| 10.4 Class 4 | (d) | | | | | | | X X X | X X X | | |
| 10.5 Class 5 | (d) | | | | | (c) | | X X X | X X X | | |
| 10.6 Class 6 | (d) | | | | | (c) | | X X X | X X X | | |
| 10.7 TOTALS | 2,729,596 | 13,141,638 | | | | (b) 15,871,234 | 100.00 | X X X | X X X | 15,871,234 | |
| 10.8 Line 10.7 as a % of Column 6 | 17.20 | 82.80 | | | | 100.00 | X X X | X X X | X X X | 100.00 | |
| 11. Total Bonds Prior Year | | | | | | | | | | | |
| 11.1 Class 1 | 499,939 | 2,752,073 | | | | X X X | X X X | 3,252,012 | 100.00 | 3,252,013 | |
| 11.2 Class 2 | | | | | | X X X | X X X | | | | |
| 11.3 Class 3 | | | | | | X X X | X X X | | | | |
| 11.4 Class 4 | | | | | | X X X | X X X | | | | |
| 11.5 Class 5 | | | | | | X X X | X X X | (c) | | | |
| 11.6 Class 6 | | | | | | X X X | X X X | (c) | | | |
| 11.7 TOTALS | 499,939 | 2,752,073 | | | | X X X | X X X | (b) 3,252,012 | 100.00 | 3,252,013 | |
| 11.8 Line 11.7 as a % of Col. 8 | 15.37 | 84.63 | | | | X X X | X X X | 100.00 | X X X | 100.00 | |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | |
| 12.1 Class 1 | 1,742,087 | 11,141,108 | | | | 12,883,195 | 81.17 | 3,252,013 | 100.00 | 12,883,195 | X X X |
| 12.2 Class 2 | | 987,509 | | | | 987,509 | 6.22 | | | 987,509 | X X X |
| 12.3 Class 3 | | 2,000,530 | | | | 2,000,530 | 12.60 | | | 2,000,530 | X X X |
| 12.4 Class 4 | | | | | | | | | | | X X X |
| 12.5 Class 5 | | | | | | | | | | | X X X |
| 12.6 Class 6 | | | | | | | | | | | X X X |
| 12.7 TOTALS | 1,742,087 | 14,129,147 | | | | 15,871,234 | 100.00 | 3,252,013 | 100.00 | 15,871,234 | X X X |
| 12.8 Line 12.7 as a % of Col. 6 | 10.98 | 89.02 | | | | 100.00 | X X X | X X X | X X X | 100.00 | X X X |
| 12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10 | 10.98 | 89.02 | | | | 100.00 | X X X | X X X | X X X | 100.00 | X X X |
| 13. Total Privately Placed Bonds | | | | | | | | | | | |
| 13.1 Class 1 | | | | | | | | | | X X X | |
| 13.2 Class 2 | | | | | | | | | | X X X | |
| 13.3 Class 3 | | | | | | | | | | X X X | |
| 13.4 Class 4 | | | | | | | | | | X X X | |
| 13.5 Class 5 | | | | | | | | | | X X X | |
| 13.6 Class 6 | | | | | | | | | | X X X | |
| 13.7 TOTALS | | | | | | | | | | X X X | |
| 13.8 Line 13.7 as a % of Col. 6 | | | | | | | X X X | X X X | X X X | X X X | |
| 13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10 | | | | | | | X X X | X X X | X X X | X X X | |

(a) Includes \$.....0 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
 (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z**" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
 (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5**" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6**" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
 (d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

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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

| | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Column 6 as a % of Line 10.7 | 8 Total From Column 6 Prior Year | 9 % From Column 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed |
|---|---------------------------|--|--|---|-----------------------|----------------------------|---|---|---------------------------------------|-----------------------------------|------------------------------------|
| Distribution by Type | | | | | | | | | | | |
| 1. U.S. Governments, (Group 1) | | | | | | | | | | | |
| 1.1 Issuer Obligations | 721,539 | 5,997,015 | | | | 6,718,554 | 42.33 | 1,231,749 | 37.88 | 6,718,554 | |
| 1.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | |
| 1.7 TOTALS | 721,539 | 5,997,015 | | | | 6,718,554 | 42.33 | 1,231,749 | 37.88 | 6,718,554 | |
| 2. All Other Governments, (Group 2) | | | | | | | | | | | |
| 2.1 Issuer Obligations | | | | | | | | | | | |
| 2.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 2.3 Defined | | | | | | | | | | | |
| 2.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 2.5 Defined | | | | | | | | | | | |
| 2.6 Other | | | | | | | | | | | |
| 2.7 TOTALS | | | | | | | | | | | |
| 3. States, Territories and Possessions, Guaranteed, (Group 3) | | | | | | | | | | | |
| 3.1 Issuer Obligations | | | | | | | | | | | |
| 3.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 3.3 Defined | | | | | | | | | | | |
| 3.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 3.5 Defined | | | | | | | | | | | |
| 3.6 Other | | | | | | | | | | | |
| 3.7 TOTALS | | | | | | | | | | | |
| 4. Political Subdivisions of States, Territories & Possessions, Guaranteed, (Group 4) | | | | | | | | | | | |
| 4.1 Issuer Obligations | | | | | | | | | | | |
| 4.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 4.3 Defined | | | | | | | | | | | |
| 4.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 4.5 Defined | | | | | | | | | | | |
| 4.6 Other | | | | | | | | | | | |
| 4.7 TOTALS | | | | | | | | | | | |
| 5. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed, (Group 5) | | | | | | | | | | | |
| 5.1 Issuer Obligations | | | | | | | | | | | |
| 5.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 5.3 Defined | | | | | | | | | | | |
| 5.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 5.5 Defined | | | | | | | | | | | |
| 5.6 Other | | | | | | | | | | | |
| 5.7 TOTALS | | | | | | | | | | | |

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

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

| | 1 1 Year or Less | 2 Over 1 Year Through 5 Years | 3 Over 5 Years Through 10 Years | 4 Over 10 Years Through 20 Years | 5 Over 20 Years | 6 Total Current Year | 7 Column 6 as a % of Line 10.7 | 8 Total From Column 6 Prior Year | 9 % From Column 7 Prior Year | 10 Total Publicly Traded | 11 Total Privately Placed |
|--|---------------------------|--|--|---|-----------------------|----------------------------|---|---|---------------------------------------|-----------------------------------|------------------------------------|
| Distribution by Type | | | | | | | | | | | |
| 6. Public Utilities (Unaffiliated), (Group 6) | | | | | | | | | | | |
| 6.1 Issuer Obligations | | | | | | | | | | | |
| 6.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 6.3 Defined | | | | | | | | | | | |
| 6.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 6.5 Defined | | | | | | | | | | | |
| 6.6 Other | | | | | | | | | | | |
| 6.7 TOTALS | | | | | | | | | | | |
| 7. Industrial & Miscellaneous (Unaffiliated), (Group 7) | | | | | | | | | | | |
| 7.1 Issuer Obligations | 2,008,057 | 7,144,623 | | | | 9,152,680 | 57.67 | 2,020,263 | 62.12 | 9,152,680 | |
| 7.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 7.3 Defined | | | | | | | | | | | |
| 7.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 7.5 Defined | | | | | | | | | | | |
| 7.6 Other | | | | | | | | | | | |
| 7.7 TOTALS | 2,008,057 | 7,144,623 | | | | 9,152,680 | 57.67 | 2,020,263 | 62.12 | 9,152,680 | |
| 8. Credit Tenant Loans, (Group 8) | | | | | | | | | | | |
| 8.1 Issuer Obligations | | | | | | | | | | | |
| 8.7 TOTALS | | | | | | | | | | | |
| 9. Parent, Subsidiaries and Affiliates, (Group 9) | | | | | | | | | | | |
| 9.1 Issuer Obligations | | | | | | | | | | | |
| 9.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 9.3 Defined | | | | | | | | | | | |
| 9.4 Other | | | | | | | | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 9.5 Defined | | | | | | | | | | | |
| 9.6 Other | | | | | | | | | | | |
| 9.7 TOTALS | | | | | | | | | | | |

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

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

| | 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 | Column 6 as a % of Line 10.7 | Total From Column 6 Prior Year | % From Column 7 Prior Year | Total Publicly Traded | Total Privately Placed |
| 10. Total Bonds Current Year | | | | | | | | | | | |
| 10.1 Issuer Obligations | 2,729,596 | 13,141,638 | | | | 15,871,234 | 100.00 | X X X | X X X | 15,871,234 | |
| 10.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | X X X | X X X | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 10.3 Defined | | | | | | | | X X X | X X X | | |
| 10.4 Other | | | | | | | | X X X | X X X | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 10.5 Defined | | | | | | | | X X X | X X X | | |
| 10.6 Other | | | | | | | | X X X | X X X | | |
| 10.7 TOTALS | 2,729,596 | 13,141,638 | | | | 15,871,234 | 100.00 | X X X | X X X | 15,871,234 | |
| 10.8 Line 10.7 as a % of Column 6 | 17.20 | 82.80 | | | | 100.00 | X X X | X X X | X X X | 100.00 | |
| 11. Total Bonds Prior Year | | | | | | | | | | | |
| 11.1 Issuer Obligations | 499,939 | 2,752,073 | | | | X X X | X X X | 3,252,012 | 100.00 | 3,252,013 | |
| 11.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | X X X | X X X | | | | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 11.3 Defined | | | | | | X X X | X X X | | | | |
| 11.4 Other | | | | | | X X X | X X X | | | | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 11.5 Defined | | | | | | X X X | X X X | | | | |
| 11.6 Other | | | | | | X X X | X X X | | | | |
| 11.7 TOTALS | 499,939 | 2,752,073 | | | | X X X | X X X | 3,252,012 | 100.00 | 3,252,013 | |
| 11.8 Line 11.7 as a % of Column 8 | 15.37 | 84.63 | | | | X X X | X X X | 100.00 | X X X | 100.00 | |
| 12. Total Publicly Traded Bonds | | | | | | | | | | | |
| 12.1 Issuer Obligations | 2,729,596 | 13,141,638 | | | | 15,871,234 | 100.00 | 3,252,013 | 100.00 | 15,871,234 | X X X |
| 12.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | | X X X |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 12.3 Defined | | | | | | | | | | | X X X |
| 12.4 Other | | | | | | | | | | | X X X |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 12.5 Defined | | | | | | | | | | | X X X |
| 12.6 Other | | | | | | | | | | | X X X |
| 12.7 TOTALS | 2,729,596 | 13,141,638 | | | | 15,871,234 | 100.00 | 3,252,013 | 100.00 | 15,871,234 | X X X |
| 12.8 Line 12.7 as a % of Column 6 | 17.20 | 82.80 | | | | 100.00 | X X X | X X X | X X X | 100.00 | X X X |
| 12.9 Line 12.7 as a % of Line 10.7, Column 6, Section 10 | 17.20 | 82.80 | | | | 100.00 | X X X | X X X | X X X | 100.00 | X X X |
| 13. Total Privately Placed Bonds | | | | | | | | | | | |
| 13.1 Issuer Obligations | | | | | | | | | | X X X | |
| 13.2 Single Class Mortgage-Backed/Asset-Backed Securities | | | | | | | | | | X X X | |
| MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES: | | | | | | | | | | | |
| 13.3 Defined | | | | | | | | | | X X X | |
| 13.4 Other | | | | | | | | | | X X X | |
| MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ASSET-BACKED SECURITIES: | | | | | | | | | | | |
| 13.5 Defined | | | | | | | | | | X X X | |
| 13.6 Other | | | | | | | | | | X X X | |
| 13.7 TOTALS | | | | | | | | | | X X X | |
| 13.8 Line 13.7 as a % of Column 6 | | | | | | | | X X X | X X X | X X X | |
| 13.9 Line 13.7 as a % of Line 10.7, Column 6, Section 10 | | | | | | | | X X X | X X X | X X X | |

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

| | 1 | 2 | 3 | 4 | 5 |
|---|------------|-------|-------------------|---|---|
| | Total | Bonds | Mortgage Loans | Other Short-term Investment Assets (a) | Investments in Parent, Subsidiaries and Affiliates |
| 1. Book/adjusted carrying value, December 31 of prior year | 37,078,578 | | | 37,078,578 | |
| 2. Cost of short-term investments acquired | 13,947,712 | | | 13,947,712 | |
| 3. Accrual of discount | | | | | |
| 4. Unrealized valuation increase (decrease) | | | | | |
| 5. Total gain (loss) on disposals | | | | | |
| 6. Deduct consideration received on disposals | 37,078,578 | | | 37,078,578 | |
| 7. Deduct amortization of premium | | | | | |
| 8. Total foreign exchange change in book/adjusted carrying value | | | | | |
| 9. Deduct current year's other than temporary impairment recognized | | | | | |
| 10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 13,947,712 | | | 13,947,712 | |
| 11. Deduct total nonadmitted amounts | | | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 13,947,712 | | | 13,947,712 | |

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Purchase money market funds at State Street and Bank of America

SI12 Schedule DB Part A Verification NONE

SI12 Schedule DB Part B Verification NONE

SI13 Schedule DB Part C Verification NONE

SI13 Schedule DB Part D Verification NONE

SI13 Schedule DB Part E Verification NONE

SI14 Schedule DB Part F Sn 1 - Sum Replicated Assets NONE

SI15 Schedule DB Part F Sn 2 - Recon Replicated Assets NONE

SI16 Schedule E - Verification NONE

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Sold NONE

E04 Schedule B - Part 1 Mortgage Loans Owned NONE

E05 Schedule B - Part 2 Mortgage Loans Acquired NONE

E06 Schedule B - Part 3 Mortgage Loans DISPOSED NONE

E07 Schedule BA - Part 1 Invested Assets Owned NONE

E08 Schedule BA - Part 2 Invested Assets Acquired NONE

E09 Schedule BA - Part 3 Invested Assets DISPOSED NONE

SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book Adjusted Carrying Value | | | | Interest | | | | | Dates | | |
|---|-----------------------------------|-------|---------------------------------|--------------|--------------------------|----------------|--|---------------|--------------|--|--|---|---|--|------------|----------------------------------|--------------|--|--------------------------------------|------------|------------|-------|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | |
| CUSIP Identifi- cation | Description | Code | F O R E I G N | Bond CHAR | NAIC Desig- nation | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change in B./A.C.V. | Rate of | Effective Rate of Interest | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Maturity | |
| U.S. Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 3133XCTG8 | Federal Home Loan Bank | | | | 1 | 1,526,655 | 107.9700 | 1,619,535 | 1,500,000 | 1,526,655 | | | | | 4.500 | 4.020 | MS | 20,063 | 33,750 | 08/29/2008 | 09/14/2012 | |
| 3133XRFK1 | Federal Home Loan Bank | | | | 1 | 1,983,290 | 104.2500 | 2,085,000 | 2,000,000 | 1,987,334 | | 3,414 | | | 3.500 | 3.840 | JD | 4,083 | 36,556 | 06/10/2008 | 12/10/2010 | |
| 31398ARM6 | Federal National Mortgage Assn | | | | 1 | 1,492,290 | 101.1900 | 1,517,820 | 1,500,000 | 1,492,290 | | | | | 4.350 | 4.470 | MN | 5,800 | 32,625 | 08/29/2008 | 05/29/2013 | |
| 31398ASG8 | Federal National Mortgage Assn | | | | 1 | 988,840 | 101.4100 | 1,014,060 | 1,000,000 | 990,736 | | 1,896 | | | 3.880 | 4.280 | JD | 1,615 | 19,375 | 06/13/2008 | 06/16/2011 | |
| 912828FP0 | US Treasury Note 4.875% 8/15/2009 | C | | | 1 | 625,345 | 102.7900 | 627,013 | 610,000 | 615,589 | | (8,778) | | | 4.880 | 3.370 | FA | 11,152 | 29,738 | 11/15/2007 | 08/15/2009 | |
| 912828FP0 | US Treasury Note 4.875% 8/15/2009 | C | | | 1 | 107,604 | 102.7900 | 107,928 | 105,000 | 105,950 | | (1,493) | | | 4.880 | 3.390 | FA | 1,920 | 5,119 | 11/16/2007 | 08/15/2009 | |
| 0199999 Subtotal - U.S. Governments - Issuer Obligations | | | | | | 6,724,655 | X X X | 6,971,356 | 6,715,000 | 6,718,554 | | (4,961) | | | X X X | X X X | X X X | 44,632 | 157,162 | X X X | X X X | |
| 0399999 Subtotal - U.S. Governments | | | | | | 6,724,655 | X X X | 6,971,356 | 6,715,000 | 6,718,554 | | (4,961) | | | | X X X | X X X | X X X | 44,632 | 157,162 | X X X | X X X |
| Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 02635PSS3 | American General Finance Corp | | | | 2FE | 947,300 | 70.9210 | 709,210 | 1,000,000 | 987,509 | | 15,787 | | | 3.880 | 5.590 | AO | 9,688 | 38,750 | 04/26/2006 | 10/01/2009 | |
| 097014AG9 | Boeing Capital Corporation | | | | 1FE | 1,589,745 | 102.2100 | 1,533,120 | 1,500,000 | 1,589,745 | | | | | 6.500 | 4.630 | FA | 36,833 | 48,750 | 08/11/2008 | 02/15/2012 | |
| 724477AJ3 | Pitney Bowes Credit Corp | | | | 1FE | 1,091,970 | 103.7500 | 1,037,540 | 1,000,000 | 1,020,548 | | (27,994) | | | 8.550 | 5.520 | MS | 25,175 | 85,500 | 04/26/2006 | 09/15/2009 | |
| 87612EAH9 | Target Corporation | | | | 1FE | 1,039,250 | 101.5200 | 1,015,180 | 1,000,000 | 1,039,250 | | | | | 5.880 | 4.640 | MS | 19,583 | | 08/29/2008 | 03/01/2012 | |
| 982526AA3 | WM Wrigley JR CO | | | | 3FE | 2,000,720 | 93.0000 | 1,860,000 | 2,000,000 | 2,000,530 | | (190) | | | 4.300 | 4.280 | JJ | 39,656 | 43,000 | 06/12/2008 | 07/15/2010 | |
| 949746HW7 | Wells Fargo & Company | | | | 1FE | 1,504,350 | 101.8500 | 1,527,810 | 1,500,000 | 1,504,350 | | | | | 5.250 | 5.160 | AO | 14,875 | 39,375 | 08/11/2008 | 10/23/2012 | |
| 2515A0HP1 | Deutsche Bank AG London | | | | 1FE | 1,013,930 | 101.1000 | 1,010,970 | 1,000,000 | 1,010,748 | | (3,182) | | | 5.000 | 4.360 | AO | 10,972 | 25,000 | 06/10/2008 | 10/12/2010 | |
| 3999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 9,187,265 | X X X | 8,693,830 | 9,000,000 | 9,152,680 | | (15,579) | | | X X X | X X X | X X X | 156,782 | 280,375 | X X X | X X X | |
| 4599999 Subtotal - Industrial & Miscellaneous (Unaffiliated) | | | | | | 9,187,265 | X X X | 8,693,830 | 9,000,000 | 9,152,680 | | (15,579) | | | | X X X | X X X | X X X | 156,782 | 280,375 | X X X | X X X |
| Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | | |
| 4799999 Subtotal - Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | | X X X | | | | | | | | X X X | X X X | X X X | | | X X X | X X X | |
| 5399999 Subtotal - Parent, Subsidiaries and Affiliates | | | | | | | X X X | | | | | | | | X X X | X X X | X X X | | | X X X | X X X | |
| 5499999 Subtotals - Issuer Obligations | | | | | | 15,911,920 | X X X | 15,665,186 | 15,715,000 | 15,871,234 | | (20,540) | | | | X X X | X X X | X X X | 201,413 | 437,537 | X X X | X X X |
| 6099999 Grand Total - Bonds | | | | | | 15,911,920 | X X X | 15,665,186 | 15,715,000 | 15,871,234 | | (20,540) | | | | X X X | X X X | X X X | 201,413 | 437,537 | X X X | X X X |

E11 Schedule D - Part 2 Sn 1 Prfrd Stocks Owned NONE

E12 Schedule D - Part 2 Sn 2 Common Stocks Owned NONE

SCHEDULE D - PART 3

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

| 1 CUSIP Identification | 2 Description | 3 Foreign | 4 Date Acquired | 5 Name of Vendor | 6 Number of Shares of Stock | 7 Actual Cost | 8 Par Value | 9 Paid for Accrued Interest and Dividends |
|--|--------------------------------|--------------|-----------------------|-----------------------|--------------------------------------|------------------|----------------|--|
| Bonds - U.S. Governments | | | | | | | | |
| 3133XCTG8 | Federal Home Loan Bank | | 08/29/2008 | R W Baird & Co | X X X | 1,526,655 | 1,500,000.00 | 31,500 |
| 3133XRFK1 | Federal Home Loan Bank | | 06/10/2008 | R W Baird & Co | X X X | 1,983,920 | 2,000,000.00 | 1,750 |
| 31398ARM6 | Federal National Mortgage Assn | | 08/29/2008 | R W Baird & Co | X X X | 1,492,290 | 1,500,000.00 | 16,856 |
| 31398ASG8 | Federal National Mortgage Assn | | 06/13/2008 | R W Baird & Co | X X X | 988,840 | 1,000,000.00 | |
| 0399999 Subtotal - Bonds - U.S. Governments | | | | | | 5,991,705 | 6,000,000.00 | 50,106 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 097014AG9 | Boeing Capital Corporation | | 08/11/2008 | R W Baird & Co | X X X | 1,589,745 | 1,500,000.00 | 48,479 |
| 87612EAH9 | Target Corporation | | 08/29/2008 | Stifel, Nicolaus & Co | X X X | 1,039,250 | 1,000,000.00 | 490 |
| 982526AA3 | WM Wrigley JR CO | | 06/12/2008 | R W Baird & Co | X X X | 2,000,720 | 2,000,000.00 | 36,311 |
| 949746NW7 | Wells Fargo & Company | | 08/11/2008 | R W Baird & Co | X X X | 1,504,350 | 1,500,000.00 | 24,281 |
| 2515A0HP1 | Deutsche Bank AG London | | 06/10/2008 | R W Baird & Co | X X X | 1,013,930 | 1,000,000.00 | 8,472 |
| 4599999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 7,147,995 | 7,000,000.00 | 118,033 |
| 6099997 Subtotal - Bonds - Part 3 | | | | | | 13,139,700 | 13,000,000.00 | 168,139 |
| 6099998 Summary item from Part 5 for Bonds | | | | | | 993,438 | 1,000,000.00 | |
| 6099999 Subtotal - Bonds | | | | | | 14,133,138 | 14,000,000.00 | 168,139 |
| 6599998 Summary Item from Part 5 for Preferred Stocks | | | | | | | X X X | |
| 7299998 Summary Item from Part 5 for Common Stocks | | | | | | | X X X | |
| 7399999 Subtotal - Preferred and Common Stocks | | | | | | | X X X | |
| 7499999 Totals | | | | | | 14,133,138 | X X X | 168,139 |

SCHEDULE D - PART 4

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

| 1 CUSIP Identification | 2 Description | 3 F o r e i g n Disposal Date | 4 Disposal Date | 5 Name of Purchaser | 6 Number of Shares of Stock | 7 Consideration | 8 Par Value | 9 Actual Cost | 10 Prior Year Book/Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | | 16 Book/Adjusted Carrying Value at Disposal Date | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Bond Interest/ Stock Dividends Received During Year | 21 Maturity Date |
|---------------------------------|---|--|-----------------------|---------------------------|--------------------------------------|--------------------|-------------------|---------------------|--|--|--|--|---|--|---|---|--|---|--|------------------------|
| | | | | | | | | | | 11 Unrealized Valuation Increase/ (Decrease) | 12 Current Year (Amortization)/ Accretion | 13 Current Year's Other Than Temporary Impairment Recognized | 14 Total Change in B./A.C.V. (Cols. 11+12-13) | 15 Total Foreign Exchange Change in B./A.C.V. | | | | | | |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 3128X4F48 | Federal Home Loan Mortgage Corp | 02/08/2008 | Matured | X X X | 500,000 | 500,000.00 | 499,340 | 499,939 | | 61 | | 61 | | 500,000 | | | | | 12,500 | 02/08/2008 |
| 0399999 | Subtotal - Bonds - U.S. Governments | | | | 500,000 | 500,000.00 | 499,340 | 499,939 | | 61 | | 61 | | 500,000 | | | | | 12,500 | X X X |
| 6099997 | Subtotal - Bonds - Part 4 | | | | 500,000 | 500,000.00 | 499,340 | 499,939 | | 61 | | 61 | | 500,000 | | | | | 12,500 | X X X |
| 6099998 | Summary Item from Part 5 for Bonds | | | | 1,000,000 | 1,000,000.00 | 993,438 | | | 6,563 | | 6,563 | | 1,000,000 | | | | | 20,000 | X X X |
| 6099999 | Subtotal - Bonds | | | | 1,500,000 | 1,500,000.00 | 1,492,778 | 499,939 | | 6,624 | | 6,624 | | 1,500,000 | | | | | 32,500 | X X X |
| 6599998 | Summary Item from Part 5 for Preferred Stocks | | | | | | X X X | | | | | | | | | | | | | X X X |
| 7299998 | Summary Item from Part 5 for Common Stocks | | | | | | X X X | | | | | | | | | | | | | X X X |
| 7399999 | Subtotal - Preferred and Common Stocks | | | | | | X X X | | | | | | | | | | | | | X X X |
| 7499999 | Totals | | | | 1,500,000 | | X X X | 1,492,778 | 499,939 | | 6,624 | | 6,624 | 1,500,000 | | | | | 32,500 | X X X |

SCHEDULE D - PART 5

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

| 1 CUSIP Identifi- cation | 2 Description | 3 F O R E I G N Date Acquired | 4 Name of Vendor | 5 Disposal Date | 6 Name of Purchaser | 7 Par Value (Bonds) Number of Shares (Stock) | 8 Actual Cost | 9 Consider- ation | 10 Book/ Adjusted Carrying Value at Disposal Date | Change in Book/Adjusted Carrying Value | | | | | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Interest and Dividends Received During Year | 21 Paid for Accrued Interest and Dividends | |
|---|--------------------------------|--|---------------------|-----------------------|------------------------|---|---------------------|-------------------------|---|--|--|--|--|--|---|--|---|--|---|--------|
| | | | | | | | | | | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization)/ Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Change in B./A.C.V. (Col. 12+ 13-14) | 16 Total Foreign Exchange Change in B./A.C.V. | | | | | | |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 3136F9SQ7 | Federal National Mortgage Assn | 06/13/2008 | R W Baird & Co | 12/16/2008 | Called | 1,000,000.000 | 993,438 | 1,000,000 | 1,000,000 | | | | 6,563 | | | | | | | 20,000 |
| 0399999 Subtotal - Bonds - U.S. Governments | | | | | | 1,000,000.000 | 993,438 | 1,000,000 | 1,000,000 | | | | 6,563 | | | | | | | 20,000 |
| 6099998 Subtotal - Bonds | | | | | | 1,000,000.000 | 993,438 | 1,000,000 | 1,000,000 | | | | 6,563 | | | | | | | 20,000 |
| 7499999 Totals | | | | | | | 993,438 | 1,000,000 | 1,000,000 | | | | 6,563 | | | | | | | 20,000 |

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1 CUSIP Identification | 2 Description Name of Subsidiary, Controlled or Affiliated Company | 3 Foreign | 4 NAIC Company Code or Alien Insurer Identification Number | 5 NAIC Valuation Method (See SVO Purposes and Procedures manual) | 6 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock? | 7 Total Amount of Such Intangible Assets | 8 Book/Adjusted Carrying Value | Stock of Such Company Owned by Insurer on Statement Date | |
|---|--|--------------|--|--|---|---|--------------------------------------|---|---------------------------|
| | | | | | | | | 9 Number of Shares | 10 % of Outstanding |
| NONE | | | | | | | | | |
| 1999999 Total - Preferred and Common Stocks | | | | | | | | ... X X X ... | ... X X X ... |

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

SCHEDULE D - PART 6 - SECTION 2

| 1 CUSIP Identification | 2 Name of Lower-tier Company | 3 Name of Company Listed in Section 1 Which Controls Lower-tier Company | 4 Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1 | Stock in Lower-tier Company Owned Indirectly by Insurer on Statement Date | |
|---|---------------------------------|--|---|---|--------------------------|
| | | | | 5 Number of Shares | 6 % of Outstanding |
| NONE | | | | | |
| 0399999 Total - Preferred and Common Stocks | | | | ... X X X ... | ... X X X ... |

SCHEDULE DA - PART 1

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

| 1 Description | Codes | | 4 Date Acquired | 5 Name of Vendor | 6 Maturity Date | 7 Book/ Adjusted Carrying Value | Change in Book/Adjusted Carrying Value | | | | 12 Par Value | 13 Actual Cost | Interest | | | | | | 20 Paid For Accrued Interest | | | | | |
|--|-----------|----------------|--------------------|---------------------|--------------------|------------------------------------|--|---|---|--|-----------------|-------------------|---|------------------------------------|---------------|-------------------------|-----------------|-----------------------------------|---------------------------------|-------|-------|--|--|--|
| | 2 Code | 3 For- eign | | | | | 8 Unrealized Valuation Increase/ (Decrease) | 9 Current Year's (Amortization)/ Accretion | 10 Current Year's Other Than Temporary Impairment Recognized | 11 Total Foreign Exchange Change in B./A.C.V. | | | 14 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default | 15 Non-Admitted Due and Accrued | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Amount Received During Year | | | | | | |
| 6099999 Subtotal - Bonds | | | | | | | | | | | | | | | | | | | X X X | X X X | X X X | | | |
| Class One Money Market Mutual Funds | | | | | | | | | | | | | | | | | | | | | | | | |
| JPMorgan Prime 3605 | | | 12/31/2008 | Bank of America | 01/31/2009 | 4,000,000 | | | | | | | | | | | | | | | | | | |
| Dreyfus Institutional Cash Advantage | | | 12/31/2008 | Bank of America | 01/31/2009 | 4,000,000 | | | | | | | | | | | | | | | | | | |
| BlackRock Temp Fund 24 | | | 12/31/2008 | Bank of America | 01/31/2009 | 4,000,000 | | | | | | | | | | | | | | | | | | |
| SSGA Funds | | | 12/31/2008 | State Street Bank | 01/31/2009 | 1,947,712 | | | | | | | | | | | | 7,804 | | | | | | |
| 8099999 Subtotal - Class One Money Market Mutual Funds | | | | | | 13,947,712 | | | | X X X | | X X X | X X X | X X X | X X X | 7,804 | | | | | | | | |
| 8299999 Total Short-term Investments | | | | | | 13,947,712 | | | | X X X | | X X X | X X X | X X X | X X X | 7,804 | | | | | | | | |

| | | |
|-----|--|------|
| E18 | Schedule DB - Part A Sn 1 Opt/Cap/Floor Owned | NONE |
| E18 | Schedule DB - Part A Sn 2 Opt/Cap/Floor Acquired | NONE |
| E19 | Schedule DB - Part A Sn 3 Opt/Cap/Floor Term | NONE |
| E19 | Schedule DB - Part B Sn 1 Opt/Cap/Floor In-force | NONE |
| E20 | Schedule DB - Part B Sn 2 Opt/Cap/Floor Written | NONE |
| E20 | Schedule DB - Part B Sn 3 Opt/Cap/Floor Term | NONE |
| E21 | Schedule DB - Part C Sn 1 Col/Swap/Frwr Open | NONE |
| E21 | Schedule DB - Part C Sn 2 Col/Swap/Frwr Opened | NONE |
| E22 | Schedule DB - Part C Sn 3 Col/Swap/Frwr Term | NONE |
| E22 | Schedule DB - Part D Sn 1 Futures Contracts Open | NONE |
| E23 | Schedule DB - Part D Sn 2 Futures Contracts Opened | NONE |
| E23 | Schedule DB - Part D Sn 3 Futures Contracts Term | NONE |
| E24 | Schedule DB - Part E Sn 1 Counterparty Exposure | NONE |
| E25 | Schedule E - Part 1 Cash | NONE |
| E26 | Schedule E - Part 2 - Cash Equivalents | NONE |

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States. Etc. | 1 Type of Deposit | 2 Purpose of Deposit | Deposits For the Benefit of All Policyholders | | All Other Special Deposits | |
|--|----------------------|-------------------------|--|--------------------|--------------------------------------|--------------------|
| | | | 3 Book/Adjusted Carrying Value | 4 Fair Value | 5 Book/Adjusted Carrying Value | 6 Fair Value |
| | | | 1. Alabama (AL) | | | |
| 2. Alaska (AK) | | | | | | |
| 3. Arizona (AZ) | | | | | | |
| 4. Arkansas (AR) | B | Statutory Requirement | 105,950 | 107,928 | | |
| 5. California (CA) | | | | | | |
| 6. Colorado (CO) | | | | | | |
| 7. Connecticut (CT) | | | | | | |
| 8. Delaware (DE) | | | | | | |
| 9. District of Columbia (DC) | | | | | | |
| 10. Florida (FL) | | | | | | |
| 11. Georgia (GA) | | | | | | |
| 12. Hawaii (HI) | | | | | | |
| 13. Idaho (ID) | | | | | | |
| 14. Illinois (IL) | | | | | | |
| 15. Indiana (IN) | | | | | | |
| 16. Iowa (IA) | | | | | | |
| 17. Kansas (KS) | | | | | | |
| 18. Kentucky (KY) | | | | | | |
| 19. Louisiana (LA) | | | | | | |
| 20. Maine (ME) | | | | | | |
| 21. Maryland (MD) | | | | | | |
| 22. Massachusetts (MA) | | | | | | |
| 23. Michigan (MI) | | | | | | |
| 24. Minnesota (MN) | | | | | | |
| 25. Mississippi (MS) | | | | | | |
| 26. Missouri (MO) | B | Statutory Requirement | 615,589 | 627,013 | | |
| 27. Montana (MT) | | | | | | |
| 28. Nebraska (NE) | | | | | | |
| 29. Nevada (NV) | | | | | | |
| 30. New Hampshire (NH) | | | | | | |
| 31. New Jersey (NJ) | | | | | | |
| 32. New Mexico (NM) | | | | | | |
| 33. New York (NY) | | | | | | |
| 34. North Carolina (NC) | | | | | | |
| 35. North Dakota (ND) | | | | | | |
| 36. Ohio (OH) | | | | | | |
| 37. Oklahoma (OK) | | | | | | |
| 38. Oregon (OR) | | | | | | |
| 39. Pennsylvania (PA) | | | | | | |
| 40. Rhode Island (RI) | | | | | | |
| 41. South Carolina (SC) | | | | | | |
| 42. South Dakota (SD) | | | | | | |
| 43. Tennessee (TN) | | | | | | |
| 44. Texas (TX) | | | | | | |
| 45. Utah (UT) | | | | | | |
| 46. Vermont (VT) | | | | | | |
| 47. Virginia (VA) | | | | | | |
| 48. Washington (WA) | | | | | | |
| 49. West Virginia (WV) | | | | | | |
| 50. Wisconsin (WI) | | | | | | |
| 51. Wyoming (WY) | | | | | | |
| 52. American Samoa (AS) | | | | | | |
| 53. Guam (GU) | | | | | | |
| 54. Puerto Rico (PR) | | | | | | |
| 55. U.S. Virgin Islands (VI) | | | | | | |
| 56. Northern Mariana Islands (MP) | | | | | | |
| 57. Canada (CN) | | | | | | |
| 58. Aggregate other alien (OT) | X X X | X X X | | | | |
| 59. Total | X X X | X X X | 721,539 | 734,941 | | |
| DETAILS OF WRITE-INS | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Summary of remaining write-ins for Line 58 from overflow page | X X X | X X X | | | | |
| 5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above) | X X X | X X X | | | | |

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