

QUARTERLY STATEMENT

OF THE

NATIONAL WESTERN LIFE INSURANCE COMPANY

of _____ **Denver**

in the state of _____ **Colorado**

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED

March 31, 2009

LIFE AND ACCIDENT AND HEALTH

2009



QUARTERLY STATEMENT

AS OF MARCH 31, 2009
OF THE CONDITION AND AFFAIRS OF THE

National Western Life Insurance Company

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 66850 Employer's ID Number 84-0467208

Organized under the Laws of Colorado State of Domicile or Port of Entry Colorado
Country of Domicile United States

Incorporated/Organized: July 16, 1956 Commenced Business: June 28, 1957

Statutory Home Office: 1675 Broadway #1200, Denver, CO 80202
(Street and Number) (City or Town, State and Zip Code)

Main Administrative Office: 850 East Anderson Lane (Street and Number)
Austin, TX 78752 (City or Town, State and Zip Code) 512-836-1010 (Area Code) (Telephone Number)

Mail Address: 850 East Anderson Lane, Austin, TX 78752
(Street and Number or P.O. Box) (City or Town, State and Zip Code)

Primary Location of Books and Records: 850 East Anderson Lane Austin, TX 78752 512-836-1010
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address: www.nationalwesternlife.com

Statutory Statement Contact: Michael G. Kean 512-719-2238
(Name) (Area Code) (Telephone Number) (Extension)
mkean@nationalwesternlife.com 512-719-8538
(E-Mail Address) (Fax Number)

OFFICERS

Chairman of the Board and CEO

Robert Lee Moody

	Name	Title
1.	<u>Ross Rankin Moody</u>	<u>President and Chief Operating Officer</u>
2.	<u>James Parker Payne</u>	<u>Sr. VP - Secretary</u>
3.	<u>Brian Mark Prybyl</u>	<u>Sr. VP - CFO CAO & Treasurer</u>
4.	<u>Paul Douglas Facey</u>	<u>Sr. VP - Chief Actuary</u>

VICE-PRESIDENTS

Name	Title	Name	Title
<u>Scott Ehrman Arendale</u>	<u>Sr. VP - International Marketing</u>	<u>Charles Scott Blundo</u>	<u>VP - Marketing</u>
<u>Gary Lynn Fischer</u>	<u>VP - Marketing</u>	<u>Paul Timothy Garofoli</u>	<u>VP - Marketing</u>
<u>Mark Douglas Gulas</u>	<u>VP - Associate Actuary</u>	<u>Allison Gale Hasselmeier Jr</u>	<u>VP - Information Services</u>
<u>Michael Patrick Hydanus</u>	<u>Sr. VP - Chief Information Officer</u>	<u>Stephen Christopher Johnson</u>	<u>Sr. VP - Chief Marketing Officer</u>
<u>Michael George Kean</u>	<u>VP - Controller/Assistant Treasurer</u>	<u>Kitty Shelby Kennedy</u>	<u>VP - Valuation Actuary</u>
<u>Doris NMN Kruse</u>	<u>VP - Policy Benefits</u>	<u>Carlos Andres Martinez</u>	<u>VP - International Life Underwriting</u>
<u>Sean Lee McIntosh</u>	<u>VP - Actuarial Services</u>	<u>Charles D Milos</u>	<u>Sr. VP - Mortgage Loans & Real Estate</u>
<u>Jo Nell Morris</u>	<u>VP - Policyowner Services</u>	<u>John Jerome Ptaszynski</u>	<u>VP - Domestic Life Underwriting</u>
<u>Patricia Lubar Scheuer</u>	<u>Sr. VP - Chief Investment Officer</u>	<u>Larry Dean White</u>	<u>VP - Policyowner Services</u>
<u>Linda Gay Wishard</u>	<u>VP - Human Resources</u>		

DIRECTORS OR TRUSTEES

<u>Frances Anne Moody Dahlberg</u>	<u>Stephen Edward Glasgow</u>	<u>Erla Douglas McLeod</u>	<u>Charles D Milos</u>
<u>Robert Lee Moody</u>	<u>Ross Rankin Moody</u>	<u>Russell Shearn Moody</u>	<u>Louis Edward Pauls Jr.</u>
<u>Elvin Jerome Pederson</u>			

State of Texas

County of Travis ss

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

<u>(Signature)</u> <u>Ross Rankin Moody</u> <u>(Printed Name)</u> 1. <u>President and Chief Operating Officer</u> <u>(Title)</u>	<u>(Signature)</u> <u>James Parker Payne</u> <u>(Printed Name)</u> 2. <u>Sr. VP - Secretary</u> <u>(Title)</u>	<u>(Signature)</u> <u>Brian Mark Prybyl</u> <u>(Printed Name)</u> 3. <u>Sr. VP - CFO CAO & Treasurer</u> <u>(Title)</u>
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Subscribed and sworn to before me this
11th day of May, 2009

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	5,586,605,839		5,586,605,839	5,587,257,176
2. Stocks:				
2.1 Preferred stocks	7,638		7,638	12,864
2.2 Common stocks	161,500,213		161,500,213	156,151,504
3. Mortgage loans on real estate:				
3.1 First liens	106,277,187	956,000	105,321,187	106,462,176
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less \$ 0 encumbrances)	672,285		672,285	672,286
4.2 Properties held for the production of income (less \$ 0 encumbrances)				
4.3 Properties held for sale (less \$ 0 encumbrances)	52,960		52,960	52,960
5. Cash (\$ (16,537,279)), cash equivalents (\$ 112,761,988), and short-term investments (\$ 49,563,322)	145,788,031		145,788,031	98,500,604
6. Contract loans (including \$ 0 premium notes)	80,029,309	62,204	79,967,105	81,944,176
7. Other invested assets	3,324,851		3,324,851	3,740,341
8. Receivables for securities	288,538		288,538	2,057,927
9. Aggregate write-ins for invested assets	9,116,158		9,116,158	11,919,531
10. Subtotals, cash and invested assets (Lines 1 to 9)	6,093,663,009	1,018,204	6,092,644,805	6,048,771,545
11. Title plants less \$ 0 charged off (for Title insurers only)				
12. Investment income due and accrued	65,175,543		65,175,543	61,493,049
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection	(207,020)		(207,020)	730,596
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ 0 earned but unbilled premiums)	2,496,027		2,496,027	3,031,855
13.3 Accrued retrospective premiums				
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers	4,369,478		4,369,478	287,500
14.2 Funds held by or deposited with reinsured companies				
14.3 Other amounts receivable under reinsurance contracts				
15. Amounts receivable relating to uninsured plans				
16.1 Current federal and foreign income tax recoverable and interest thereon				1,914,727
16.2 Net deferred tax asset	64,812,650	56,922,650	7,890,000	7,890,000
17. Guaranty funds receivable or on deposit	717,919		717,919	738,694
18. Electronic data processing equipment and software	284,116		284,116	186,105
19. Furniture and equipment, including health care delivery assets (\$ 0)	689,767	689,767		
20. Net adjustment in assets and liabilities due to foreign exchange rates				
21. Receivables from parent, subsidiaries and affiliates				751
22. Health care (\$ 0) and other amounts receivable	2,847,995	2,847,995		
23. Aggregate write-ins for other than invested assets	15,021,042	13,222,344	1,798,698	1,909,061
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	6,249,870,526	74,700,960	6,175,169,566	6,126,953,883
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
26. Total (Lines 24 and 25)	6,249,870,526	74,700,960	6,175,169,566	6,126,953,883

DETAILS OF WRITE-IN LINES				
0901. Fixed-indexed options	9,116,158		9,116,158	11,919,531
0902.				
0903.				
0998. Summary of remaining write-ins for Line 09 from overflow page				
0999. Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	9,116,158		9,116,158	11,919,531
2301. Assets of non-qualified deferred compensation trust	1,798,698		1,798,698	1,909,061
2302. Software	9,445,876	9,445,876		
2303. Non-qualified defined benefit plan intangible asset	2,551,192	2,551,192		
2398. Summary of remaining write-ins for Line 23 from overflow page	1,225,276	1,225,276		
2399. Totals (Lines 2301 through 2303 plus 2398) (Line 23 above)	15,021,042	13,222,344	1,798,698	1,909,061

LIABILITIES, SURPLUS AND OTHER FUNDS

	1	2
	Current Statement Date	December 31 Prior Year
1. Aggregate reserve for life contracts \$ 5,187,843,379 less \$ 0 included in Line 6.3 (including \$ 0 Modco Reserve)	5,187,843,379	5,139,391,702
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	72,164	72,164
3. Liability for deposit-type contracts (including \$ 0 Modco Reserve)	123,421,964	118,484,002
4. Contract claims:		
4.1 Life	44,775,149	46,509,042
4.2 Accident and health	99,285	68,416
5. Policyholders' dividends \$ 106 and coupons \$ 215 due and unpaid	321	710
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 0 Modco)	81,000	82,000
6.2 Dividends not yet apportioned (including \$ 0 Modco)		
6.3 Coupons and similar benefits (including \$ 0 Modco)	24,000	24,000
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ 0 discount; including \$ 0 accident and health premiums	198,435	153,668
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including \$ 0 accident and health experience rating refunds		
9.3 Other amounts payable on reinsurance, including \$ 0 assumed and \$ 4,166,021 ceded	4,166,021	
9.4 Interest Maintenance Reserve	3,070,377	3,262,213
10. Commissions to agents due or accrued-life and annuity contracts \$ 1,393,385, accident and health \$ 0 and deposit-type contract funds \$ 0	1,393,385	2,750,511
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	16,162,773	15,404,385
13. Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,195,407	2,399,247
15.1 Current federal and foreign income taxes, including \$ 0 on realized capital gains (losses)	3,359,366	
15.2 Net deferred tax liability		
16. Unearned investment income	2,730,544	2,788,069
17. Amounts withheld or retained by company as agent or trustee	3,073,920	2,721,681
18. Amounts held for agents' account, including \$ 2,341,506 agents' credit balances	2,341,506	2,925,839
19. Remittances and items not allocated	6,741,664	7,752,573
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	1,798,697	1,909,061
22. Borrowed money \$ 0 and interest thereon \$ 0		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	48,133,654	45,383,723
24.2 Reinsurance in unauthorized companies		
24.3 Funds held under reinsurance treaties with unauthorized reinsurers	127,490	127,461
24.4 Payable to parent, subsidiaries and affiliates		
24.5 Drafts outstanding		
24.6 Liability for amounts held under uninsured plans		
24.7 Funds held under coinsurance		
24.8 Payable for securities		18,404,787
24.9 Capital notes \$ 0 and interest thereon \$ 0		
25. Aggregate write-ins for liabilities	8,345,460	8,291,569
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,460,155,961	5,418,906,823
27. From Separate Accounts statement		
28. Total liabilities (Lines 26 and 27)	5,460,155,961	5,418,906,823
29. Common capital stock	3,625,966	3,625,966
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	33,458,487	33,458,487
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	677,929,152	670,962,607
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 \$ 0)		
36.2 0 shares preferred (value included in Line 30 \$ 0)		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$ 0 in Separate Accounts Statement)	711,387,639	704,421,094
38. Totals of Lines 29, 30 and 37	715,013,605	708,047,060
39. Totals of Lines 28 and 38	6,175,169,566	6,126,953,883

DETAILS OF WRITE-IN LINES		
2501.	Minimum pension liability	8,338,332
2502.	Bills payable	7,128
2503.		
2598.	Summary of remaining write-ins for Line 25 from overflow page	
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	8,345,460
3101.		
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	
3401.		
3402.		
3403.		
3498.	Summary of remaining write-ins for Line 34 from overflow page	
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	188,021,024	140,254,941	574,982,747
2. Considerations for supplementary contracts with life contingencies			23,245
3. Net investment income	69,094,045	58,373,204	264,373,940
4. Amortization of Interest Maintenance Reserve (IMR)	225,086	338,295	1,354,013
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	6,905	2,435	2,749
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts	345,452	24,577	347,126
8.3 Aggregate write-ins for miscellaneous income	13,753,672	9,180,298	39,859,304
9. Totals (Lines 1 to 8.3)	271,446,184	208,173,750	880,943,124
10. Death benefits	11,171,558	9,921,279	35,177,124
11. Matured endowments (excluding guaranteed annual pure endowments)	62,161	130,091	710,493
12. Annuity benefits	43,374,214	45,892,194	174,194,050
13. Disability benefits and benefits under accident and health contracts	294,558	236,002	1,279,328
14. Coupons, guaranteed annual pure endowments and similar benefits	22,959	24,155	107,817
15. Surrender benefits and withdrawals for life contracts	114,296,768	110,368,775	439,072,464
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,028,257	885,652	2,853,687
18. Payments on supplementary contracts with life contingencies	31,938	30,979	134,566
19. Increase in aggregate reserves for life and accident and health contracts	48,451,676	(10,495,014)	26,769,610
20. Totals (Lines 10 to 19)	218,734,089	156,994,113	680,299,139
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,968,628	27,665,094	107,531,133
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	10,553,394	9,640,965	40,690,714
24. Insurance taxes, licenses and fees, excluding federal income taxes	615,087	722,472	3,412,198
25. Increase in loading on deferred and uncollected premiums	39,553	257,737	73,601
26. Net transfers to or (from) Separate Accounts net of reinsurance			
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	257,910,751	195,280,381	832,006,785
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	13,535,433	12,893,369	48,936,339
30. Dividends to policyholders	18,001	19,008	82,853
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	13,517,432	12,874,361	48,853,486
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	5,677,480	4,195,734	19,873,605
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)	7,839,952	8,678,627	28,979,881
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 0 (excluding taxes of \$ 28,466 transferred to the IMR)	(2,676,642)	(232,367)	(19,336,733)
35. Net income (Line 33 plus Line 34)	5,163,310	8,446,260	9,643,148
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	708,047,060	710,934,692	710,934,692
37. Net income (Line 35)	5,163,310	8,446,260	9,643,148
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (1,721,000)	3,196,677	(755,262)	(3,417,792)
39. Change in net unrealized foreign exchange capital gain (loss)	(85,264)	(28,346)	252,941
40. Change in net deferred income tax	3,604,000	(693,000)	4,527,256
41. Change in nonadmitted assets and related items	(2,162,247)	(587,906)	(5,147,093)
42. Change in liability for reinsurance in unauthorized companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(2,749,931)	(912,440)	(4,353,373)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in		3,130	3,642
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in		(375,482)	(1,060,818)
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			(1,269,348)
53. Aggregate write-ins for gains and losses in surplus			(2,066,195)
54. Net change in capital and surplus (Lines 37 through 53)	6,966,545	5,096,954	(2,887,632)
55. Capital and surplus as of statement date (Lines 36 + 54)	715,013,605	716,031,646	708,047,060

DETAILS OF WRITE-IN LINES			
08.301. Surrender charges	13,536,391	9,076,158	39,373,661
08.302. Miscellaneous income	217,281	104,140	485,643
08.303. Lawsuit settlement			
08.398. Summary of write-ins for Line 08.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	13,753,672	9,180,298	39,859,304
2701.			
2702.			
2703.			
2798. Summary of write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)			
5301. Decrease (increase) in minimum pension liability			(2,066,195)
5302.			
5303.			
5398. Summary of write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)			(2,066,195)

CASH FLOW

	1	2
Cash from Operations	Current Year To Date	Prior Year Ended December 31
1. Premiums collected net of reinsurance	193,665,706	575,088,626
2. Net investment income	65,306,787	277,791,750
3. Miscellaneous income	14,106,029	40,209,179
4. Total (Lines 1 to 3)	273,078,522	893,089,555
5. Benefit and loss related payments	175,614,495	648,377,243
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	40,025,103	152,020,310
8. Dividends paid to policyholders	19,064	88,966
9. Federal and foreign income taxes paid (recovered) net of \$ 0 tax on capital gains (losses)	403,387	10,677,332
10. Total (Lines 5 through 9)	216,062,049	811,163,851
11. Net cash from operations (Line 4 minus Line 10)	57,016,473	81,925,704
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	202,456,710	626,646,755
12.2 Stocks		908,126
12.3 Mortgage loans	1,572,482	16,024,521
12.4 Real estate		10,470,270
12.5 Other invested assets	218,344	1,049,593
12.6 Net gains (or losses) on cash, cash equivalents and short-term investments	290	
12.7 Miscellaneous proceeds	11,605,455	53,314,788
12.8 Total investment proceeds (Lines 12.1 to 12.7)	215,853,281	708,414,053
13. Cost of investments acquired (long-term only):		
13.1 Bonds	204,007,350	699,805,051
13.2 Stocks		35,913,674
13.3 Mortgage loans	401,611	18,556,305
13.4 Real estate		6,565,918
13.5 Other invested assets	872	1,580,000
13.6 Miscellaneous applications	10,166,930	56,808,078
13.7 Total investments acquired (Lines 13.1 to 13.6)	214,576,763	819,229,026
14. Net increase (or decrease) in contract loans and premium notes	(2,050,486)	(4,691,041)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	3,327,004	(106,123,932)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock		(2,054,176)
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	4,063,195	(2,786,983)
16.5 Dividends to stockholders		1,269,348
16.6 Other cash provided (applied)	(17,119,245)	15,817,295
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(13,056,050)	9,706,788
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	47,287,427	(14,491,440)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	98,500,604	112,992,044
19.2 End of period (Line 18 plus Line 19.1)	145,788,031	98,500,604

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001		
20.0002		
20.0003		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	41,966,938	44,963,021	190,361,056
3. Ordinary individual annuities	107,929,971	74,952,706	299,066,235
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	43,384,980	24,686,651	104,810,170
7. A & H - group	269,398	206,579	1,173,950
8. A & H - credit (group and individual)			
9. A & H - other	2,304	2,424	4,224
10. Aggregate of all other lines of business			
11. Subtotal	193,553,591	144,811,381	595,415,635
12. Deposit-type contracts	5,241,242	764,408	6,278,165
13. Total	198,794,833	145,575,789	601,693,800

DETAILS OF WRITE-IN LINES			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Total (Lines 1001 through 1003 plus 1098) (Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

A. Accounting Practices

The financial statements of National Western Life Insurance Company (Company) are presented on the basis of accounting practices prescribed or permitted by the Colorado Division of Insurance. The Colorado Division of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Colorado for determining and reporting the financial condition and results of operations of an insurance company for determining its solvency under the Colorado Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Colorado.

(1) A provision in the Colorado Insurance law differs from prescribed NAIC SAP for loans, where the underlying collateral is deemed to have declined in fair value, these loans cannot be admitted at an amount in excess of 75% of the fair value of the underlying collateral. The difference in the recorded investment and the admitted amount at 75% of collateral is a valuation allowance. NAIC SAP requires a valuation allowance to be established for loans considered impaired in the amount of the net fair value of the collateral less the recorded investment in the mortgage loans.

The Colorado Commissioner of Insurance has the right to permit specific practices that deviate from prescribed practices. The Company was the beneficial owner of a life interest in a certain trust (Trust), which it transferred as a capital contribution to NWL Services, Inc., a wholly owned subsidiary of the Company, in 1997. Prior to the transfer, the Company received the explicit permission of the Commissioner of Insurance of the State of Colorado to record the interest as an admitted asset. NWL Services, Inc. has continued to follow the permitted practice previously granted to the Company. The Trust has been valued using the present value of the estimated future income to be received from the Trust, subject to certain limitations, and is reflected as a highest quality fixed income security for asset valuation reserve purposes in accordance with Colorado Division of Insurance accounting requirements. NAIC SAP provides no accounting guidance for such an asset.

(2) For the three months ended March 31, 2009, there were no differences in net income between NAIC SAP and practices prescribed and permitted by the State of Colorado. A reconciliation of the Company's capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Colorado is shown below:

	March 31, 2009	December 31, 2008
Statutory capital and surplus, Colorado basis	\$ 715,013,605	708,047,060
State prescribed practices:		
Valuation allowance for mortgage loans	956,000	960,000
State permitted practices:		
Life interest in Trust	<u>(12,775,000)</u>	<u>(12,775,000)</u>
Statutory capital and surplus, NAIC SAP	\$ <u>703,194,605</u>	<u>696,232,060</u>

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

No Change

3. BUSINESS COMBINATIONS AND GOODWILL

Not applicable

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

As of March 31, 2009 additional write-downs were recorded in the amount of \$6,000 related to mortgage loans.

As of March 31, 2009 other than temporary impairments of \$2,602,871 were recorded on bonds held by the Company.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No Change

7. INVESTMENT INCOME

No Change

8. DERIVATIVE INSTRUMENTS

As of March 31, 2009 the Company did not hold any collateral posted by counterparties.

NOTES TO FINANCIAL STATEMENTS

9. INCOME TAXES

No Change

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

No Change

11. DEBT

No Change

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

The Company expects to contribute \$1.7 million to the Pension Plan during 2009, although additional amounts maybe contributed.

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

No Change

14. CONTINGENCIES

A. Contingent Commitments

At December 31, 2008 and 2007, the Company had a contingent commitment to contribute \$12,000,000 and \$9,400,000, respectively to its subsidiary NWL Financial, Inc.

B. Assessments

The Company has received notification of the insolvency of several insurance companies. It is expected that the insolvencies will result in guaranty fund assessments against the Company at some future date. Accordingly, the Company has estimated and accrued \$1,400,000 in the accompanying financial statements for this contingency. Offsetting this accrual is a related asset in the amount of \$400,000, set up for expected premium tax credits.

C. Gain Contingencies

None

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming From Lawsuits

The Company did not pay any claims related extra contractual obligations nor bad faith losses stemming from lawsuits during the reporting period.

E. All Other Contingencies

The Company is a defendant in two class action lawsuits. In one case, the Court has certified a class consisting of certain California policyholders age 65 and older alleging violations under California Business and Professions Code section 17200. The Court has additionally certified a subclass of 36 policyholders alleging fraud against their agent, and vicariously, against the Company. A second class action lawsuit in federal court in California is in discovery and the Company is currently opposing a recently filed motion for class certification. Management believes that the Company has good and meritorious defenses and intends to continue to vigorously defend itself against these claims.

The SEC has adopted Rule 151A which declares "indexed annuities" to be securities and thus subject to regulation by the SEC and under the federal securities laws. The rule is not effective until January of 2011. The Company and others have filed suit in the U.S. Court of Appeals for the District of Columbia Circuit to overturn this rule. The court heard oral arguments on May 8, 2009 and is expected to issue its ruling before September 2009. In the event Rule 151A is not overturned, it could have a material effect on our business, results of operations and financial condition.

The Company is involved or may become involved in various other legal actions, in the normal course of business, in which claims for alleged economic and punitive damages have been or may be asserted, some for substantial amounts. Although there can be no assurances, at the present time, the Company does not anticipate that the ultimate liability arising from potential, pending, or threatened legal actions, will have a material adverse effect on the financial condition or operating results of the Company.

The Company's Board of Directors previously approved funding of up to \$12.0 million for the construction of a nursing home facility in Central Texas. As of March 31, 2009, approximately \$2.1 million remained to be funded.

During 2008, the Company was notified that its 2005 tax return amendment, which was filed September 2007, was being audited by the IRS. The audit is currently in progress. Adjustments, if any, to the amended return will not have any material effect on the financial condition or operating results of the Company.

15. LEASES

No Change

NOTES TO FINANCIAL STATEMENTS

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

None

17. SALES, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

Not applicable

17. (c) WASH SALES

None

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

Not applicable

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

Not applicable

20. OTHER ITEMS

None

21. EVENTS SUBSEQUENT

No Change

22. REINSURANCE

No change

23. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

No Change

24. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

Reserves on accident and health contracts for incurred losses and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the first quarter of 2009. See Schedule H-Part 3 and the Five Year Historical Data. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted in the first quarter of 2009. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

25. INTERCOMPANY POOLING ARRANGEMENTS

None

26. STRUCTURED SETTLEMENTS

None

27. HEALTH CARE RECEIVABLES

No Change

28. PARTICIPATING POLICIES

No Change

29. PREMIUM DEFICIENCY RESERVES

No Change

30. RESERVES FOR LIFE CONTRACTS AND DEPOSIT-TYPE CONTRACTS

No Change

NOTES TO FINANCIAL STATEMENTS

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

No Change

32. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No Change

33. SEPARATE ACCOUNTS

Not applicable

34. LOSS/CLAIM ADJUSTMENT EXPENSES

None

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since prior year end unless otherwise noted)

PART 1 – COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [] No [X]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]

2.2 If yes, date of change: _____

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, complete the Schedule Y – Part 1 – organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]

4.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....
.....

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. _____ 12/31/2007 _____

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. _____ 12/31/2007 _____

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). _____ 04/13/2009 _____

6.4 By what department or departments?
Colorado Division of Insurance
.....
.....
.....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [X] No [] N/A []

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]

7.2 If yes, give full information
.....
.....
.....

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

GENERAL INTERROGATORIES

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

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [] No [X]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
.....
.....

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules, and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

Yes [X] No []

9.11 If the response to 9.1 is No, please explain:

.....

9.2 Has the code of ethics for senior managers been amended?

Yes [] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:

\$ _____

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]

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

.....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$ 3,324,851

GENERAL INTERROGATORIES

13. Amount of real estate and mortgages held in short-term investments: \$ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No

14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ _____	\$ _____
14.22 Preferred Stock	\$ _____	\$ _____
14.23 Common Stock	\$ <u>148,713,403</u>	\$ <u>154,121,798</u>
14.24 Short-Term Investments	\$ _____	\$ _____
14.25 Mortgage Loans on Real Estate	\$ <u>23,538,938</u>	\$ <u>23,841,941</u>
14.26 All Other	\$ <u>2,031,727</u>	\$ <u>1,830,907</u>
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ <u>174,284,068</u>	\$ <u>179,794,646</u>
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ _____	\$ _____

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
If no, attach a description with this statement.

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

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

1 Name of Custodian(s)	2 Custodian Address
Moody National Bank	2302 Postoffice, Galveston, TX
JP Morgan Chase	221 W. 6th Street, Austin, TX

16.2 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)
.....
.....

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes No

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

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

GENERAL INTERROGATORIES

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

1 Central Registration Depository	2 Name(s)	3 Address
.....
.....

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes No

17.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1
	Amount
1.1 Long-Term Mortgages in Good Standing	
1.11 Farm Mortgages	\$ _____
1.12 Residential Mortgages	\$ 447,750
1.13 Commercial Mortgages	\$ 101,270,853
1.14 Total Mortgages in Good Standing	\$ 101,718,603
1.2 Long-Term Mortgages in Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	\$ _____
1.3 Long-Term Mortgage Loans upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$ _____
1.32 Residential Mortgages	\$ 2,829
1.33 Commercial Mortgages	\$ _____
1.34 Total Mortgages with Interest Overdue more than Three Months	\$ 2,829
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$ _____
1.42 Residential Mortgages	\$ _____
1.43 Commercial Mortgages	\$ 3,599,755
1.44 Total Mortgages in Process of Foreclosure	\$ 3,599,755
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ 105,321,187
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$ _____
1.62 Residential Mortgages	\$ _____
1.63 Commercial Mortgages	\$ _____
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$ _____

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7
NAIC Company Cod	Federal ID Number	Effective Date	Name of Reinsurer	Location	Type of Reinsurance Ceded	Is Insurer Authorized? (Yes or No)
<div style="font-size: 48px; font-weight: bold; margin: 0 auto;">NONE</div>						

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**Current Year To Date - Allocated by States and Territories**

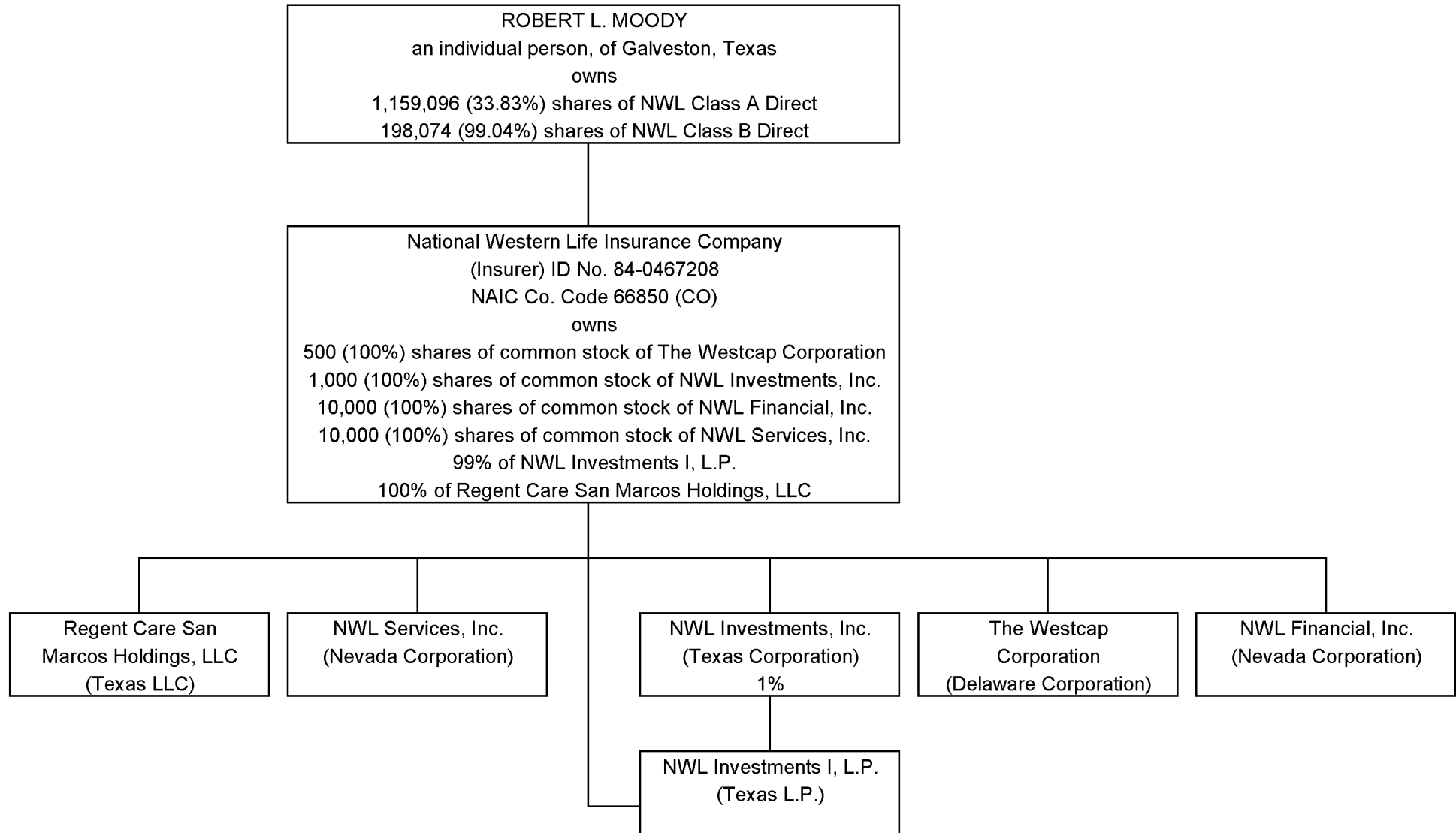
States, Etc.	1	Direct Business Only						
		Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts	
		2 Life Insurance Premiums	3 Annuity Considerations					
1. Alabama	AL	L	111,239	245,548			356,787	
2. Alaska	AK	L	1,337	5,417			6,754	
3. Arizona	AZ	L	86,562	8,302,262			8,388,824	
4. Arkansas	AR	L	92,756	1,108,138			1,200,894	
5. California	CA	L	746,959	12,135,593			12,882,552	1,209,362
6. Colorado	CO	L	173,963	2,658,698			2,832,661	
7. Connecticut	CT	L	65,495	692,327			757,822	(27,564)
8. Delaware	DE	L	14,928	53,297			68,225	
9. District of Columbia	DC	L	65,992	234,588			300,580	
10. Florida	FL	L	881,982	42,048,863	2,303		42,933,148	555,501
11. Georgia	GA	L	273,563	1,229,416			1,502,979	
12. Hawaii	HI	L	168,562	2,105,594			2,274,156	50,000
13. Idaho	ID	L	9,634	180,389			190,023	
14. Illinois	IL	L	209,530	1,102,985			1,312,515	466,789
15. Indiana	IN	L	321,050	1,690,074			2,011,124	133,118
16. Iowa	IA	L	66,734	207,802			274,536	59,268
17. Kansas	KS	L	53,605	437,741			491,346	56,677
18. Kentucky	KY	L	90,074	258,305			348,379	
19. Louisiana	LA	L	146,026	5,706,231			5,852,257	
20. Maine	ME	L	2,829				2,829	
21. Maryland	MD	L	208,461	1,188,850			1,397,311	
22. Massachusetts	MA	L	14,519	275,443			289,962	162,240
23. Michigan	MI	L	239,974	9,940,653			10,180,627	80,366
24. Minnesota	MN	L	545,225	336,117			881,342	
25. Mississippi	MS	L	28,291	233,192			261,483	
26. Missouri	MO	L	137,513	2,978,309			3,115,822	90,199
27. Montana	MT	L	8,884	3,662			12,546	
28. Nebraska	NE	L	14,579	306,825			321,404	
29. Nevada	NV	L	366,347	657,289			1,023,636	
30. New Hampshire	NH	L	920	129,929			130,849	
31. New Jersey	NJ	L	62,853	3,031,528			3,094,381	
32. New Mexico	NM	L	17,908	529,665			547,573	
33. New York	NY	N	49,617	1,546,138			1,595,755	
34. North Carolina	NC	L	111,504	1,688,218			1,799,722	42,268
35. North Dakota	ND	L	28,914	9,819			38,733	
36. Ohio	OH	L	730,009	10,310,021			11,040,030	50,227
37. Oklahoma	OK	L	110,784	1,321,327			1,432,111	
38. Oregon	OR	L	12,415	(33,830)			(21,415)	
39. Pennsylvania	PA	L	236,833	7,242,549			7,479,382	467,542
40. Rhode Island	RI	L	631	1,070,122			1,070,753	
41. South Carolina	SC	L	195,814	2,280,389			2,476,203	233,452
42. South Dakota	SD	L	8,572	297,079			305,651	
43. Tennessee	TN	L	63,377	3,106,212			3,169,589	349,996
44. Texas	TX	L	1,317,436	15,377,430	237,244	4,127	16,936,237	203,757
45. Utah	UT	L	154,329	920			155,249	
46. Vermont	VT	L	2,065	90,000			92,065	
47. Virginia	VA	L	77,563	566,977			644,540	
48. Washington	WA	L	27,620	60,860			88,480	569,630
49. West Virginia	WV	L	16,681	577,002			593,683	57,858
50. Wisconsin	WI	L	94,654	1,495,994			1,590,648	159,672
51. Wyoming	WY	L	8,860	124,246			133,106	
52. American Samoa	AS	L	246,343	920			247,263	
53. Guam	GU	L	19,658	130			19,788	
54. Puerto Rico	PR	L	210,422	2,723,789			2,934,211	268,000
55. US Virgin Islands	VI	L	69,230	40,661			109,891	
56. Northern Mariana Islands	MP	L	2,350				2,350	
57. Canada	CN	N	55,178				55,178	
58. Aggregate Other Alien	OT	X X X	33,386,216	1,400,786			34,787,002	2,884
59. Subtotal	(a) 55		42,465,369	151,312,489	239,547	4,127	194,021,532	5,241,242
90. Reporting entity contributions for employee benefits plans	X X X							
91. Dividends or refunds applied to purchase paid-up additions and annuities	X X X							
92. Dividends or refunds applied to shorten endowment or premium paying period	X X X							
93. Premium or annuity considerations waived under disability or other contract provisions	X X X							
94. Aggregate other amounts not allocable by State	X X X							
95. Totals (Direct Business)	X X X		42,465,369	151,312,489	239,547	4,127	194,021,532	5,241,242
96. Plus Reinsurance Assumed	X X X							
97. Totals (All Business)	X X X		42,465,369	151,312,489	239,547	4,127	194,021,532	5,241,242
98. Less Reinsurance Ceded	X X X		262,144				262,144	
99. Totals (All Business) less Reinsurance Ceded	X X X		42,203,225	151,312,489	239,547	4,127	193,759,388	5,241,242

DETAILS OF WRITE-INS							
5801. 76 Various foreign countries	X X X	33,386,216	1,400,786			34,787,002	2,884
5802.	X X X						
5803.	X X X						
5898. Summary of remaining write-ins for Line 58	X X X						
5899. Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	33,386,216	1,400,786			34,787,002	2,884
9401.	X X X						
9402.	X X X						
9403.	X X X						
9498. Summary of remaining write-ins for Line 94	X X X						
9499. Totals (Lines 9401 through 9403 plus 9498) (Line 94 above)	X X X						

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

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

PART 1 - ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

Response

- | | |
|--|--------------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO
..... |
| 2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO
..... |
| 3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | NO
..... |
| 4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? | YES
..... |
| 5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? | NO
..... |
| 6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? | YES
..... |
| 7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? | NO
..... |

Explanation:

Bar Code:



66850200949000110



66850200936500110



66850200944500110



66850200944700110



66850200944900110

OVERFLOW PAGE FOR WRITE-INS

Page 2 - Continuation

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
REMAINING WRITE-INS AGGREGATED AT LINE 23 FOR OTHER THAN INVESTED ASSETS				
2304. Non-vested defined contribution plan contribution	741,744	741,744		
2305. Returned checks and collection items	195,500	195,500		
2306. Notes receivable	159,067	159,067		
2307. Loans on personal security	98,502	98,502		
2308. Club memberships	16,000	16,000		
2309. Utility and other deposits	14,463	14,463		
2310.				
2311.				
2312.				
2313.				
2314.				
2315.				
2316.				
2317.				
2318.				
2319.				
2320.				
2321.				
2322.				
2323.				
2324.				
2325.				
2397. Totals (Lines 2304 through 2325) (Page 2, Line 2398)	1,225,276	1,225,276		

SCHEDULE A - VERIFICATION**Real Estate**

	1 Year To Date	2 Prior Year Ended December 3
1. Book/adjusted carrying value, December 31 of prior year	725,245	4,629,598
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		6,565,917
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		10,470,270
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)	725,245	725,245
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	725,245	725,245

SCHEDULE B - VERIFICATION**Mortgage Loans**

	1 Year To Date	2 Prior Year Ended December 3
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	107,422,176	105,796,125
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		16,141,770
2.2 Additional investment made after acquisition	401,611	2,414,534
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	1,572,482	16,024,520
8. Deduct amortization of premium and mortgage interest points and commitment fees	(31,882)	(114,267)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized	6,000	1,020,000
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	106,277,187	107,422,176
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	106,277,187	107,422,176
14. Deduct total nonadmitted amounts	956,000	960,000
15. Statement value at end of current period (Line 13 minus Line 14)	105,321,187	106,462,176

SCHEDULE BA - VERIFICATION**Other Long-Term Invested Assets**

	1 Year To Date	2 Prior Year Ended December 3
1. Book/adjusted carrying value, December 31 of prior year	3,740,341	3,290,568
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	871	1,580,000
3. Capitalized deferred interest and other		
4. Accrual of discount		16,446
5. Unrealized valuation increase (decrease)	(198,017)	(97,080)
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	218,344	1,049,593
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)	3,324,851	3,740,341
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	3,324,851	3,740,341

SCHEDULE D - VERIFICATION**Bonds and Stocks**

	1 Year To Date	2 Prior Year Ended December 3
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	5,743,421,544	5,652,000,883
2. Cost of bonds and stocks acquired	204,007,350	735,718,725
3. Accrual of discount	1,520,787	9,114,702
4. Unrealized valuation increase (decrease)	5,115,693	(2,917,385)
5. Total gain (loss) on disposals	(34,231)	1,909,140
6. Deduct consideration for bonds and stocks disposed of	202,456,710	627,554,881
7. Deduct amortization of premium	857,872	4,712,011
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized	2,602,871	20,137,629
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	5,748,113,690	5,743,421,544
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	5,748,113,690	5,743,421,544

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	3,814,801,887	669,285,514	690,239,099	(53,323,890)	3,740,524,412			3,814,801,887
2. Class 2 (a)	1,785,590,557	266,346,180	195,249,543	(16,058,245)	1,840,628,949			1,785,590,557
3. Class 3 (a)	64,348,806		487,839	42,075,951	105,936,918			64,348,806
4. Class 4 (a)	30,640,911		96,372	26,358,247	56,902,786			30,640,911
5. Class 5 (a)	2,975,000			(1,844,337)	1,130,663			2,975,000
6. Class 6 (a)	5,002,620		2,549,400	1,354,202	3,807,422			5,002,620
7. Total Bonds	5,703,359,781	935,631,694	888,622,253	(1,438,072)	5,748,931,150			5,703,359,781
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6	12,864			(5,226)	7,638			12,864
14. Total Preferred Stock	12,864			(5,226)	7,638			12,864
15. Total Bonds & Preferred Stock	5,703,372,645	935,631,694	888,622,253	(1,443,298)	5,748,938,788			5,703,372,645

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated, short-term and cash-equivalent bonds by NAIC designation:

NAIC 1 \$ _____ ; NAIC 2 \$ _____ ; NAIC 3 \$ _____ ; NAIC 4 \$ _____ ; NAIC 5 \$ _____ ; NAIC 6 \$ _____

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year To Date	Paid for Accrued Interest Year To Date
9199999	49,563,322	X X X	49,523,662	258,325	40,573

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	74,261,388	120,472,062
2. Cost of short-term investments acquired	507,897,107	36,682,374
3. Accrual of discount	52,262	181,042
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	532,638,072	83,023,000
7. Deduct amortization of premium	9,363	51,090
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)	49,563,322	74,261,388
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	49,563,322	74,261,388

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1	2	3	4	5	Derivative Instruments Open		Cash Instrument(s) Held				
Replication RSAT Number	Description	NAIC Designation or Other Description	Statement Value	Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
					NONE						
9999999	Totals				XXX		XXX	XXX			XXX

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SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value	Number of Positions	Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replicated Asset Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

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SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	41,841,217	12,295,141
2. Cost of cash equivalents acquired	223,727,237	41,834,800
3. Accrual of discount	686,775	8,283
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(290)	
6. Deduct consideration received on disposals	153,492,951	12,290,000
7. Deduct amortization of premium		7,007
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)	112,761,988	41,841,217
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	112,761,988	41,841,217

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Current Quarter

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

EOI

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			
0399999 Total																			

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisitions	9 Value of Land and Buildings
	2 City	3 State						
0238800	San Marcos	TX	S	12/30/2008	7.000		401,611	20,000,000
0599999 Mortgages in good standing - Commercial mortgages - all other				X X X	X X X		401,611	20,000,000
0899999 Total Mortgages in good standing				X X X	X X X		401,611	20,000,000
<div style="position: absolute; left: -40px; top: 50%; transform: translateY(-50%); font-weight: bold;">E02</div> Empty rows for the table body								
3399999 Totals				X X X	X X X		401,611	20,000,000

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
0196200	Missouri City	TX		01/06/1982		3,126							297			
0209900	Lake Conroe	TX		06/16/1989		392,480		22			22		1,507			
0215800	Bellingham	WA		09/27/1991		270,591							32,469			
0216000	Chico	CA		09/27/1991		300,826		44			44		13,507			
0216500	Austin	TX		11/22/1991		107,351							24,379			
0217400	Fort Worth	TX		01/22/1992		315,580		217			217		22,192			
0225700	Austin	TX		05/13/1996		2,489,935							15,536			
0226600	Houston	TX		12/16/1996		614,279		588			588		9,994			
0228000	Groves	TX		05/01/1998		771,782							9,149			
0229000	Ft. Smith	AR		02/24/1999		1,235,004		648	1,000		(352)					
0230200	Austin	TX		04/15/1999		4,827,876		622			622		55,454			
0231800	Garland	TX		12/10/1999		8,454,870		2,268			2,268		38,987			
0232000	Las Vegas	NV	S	02/29/2000		4,501,671		1,979			1,979		19,774			
0232300	Steubenville	OH		03/28/2000		2,311,776		260			260		20,959			
0232600	Tulsa	OK		05/10/2000		2,659,185		344			344		10,998			
0232700	Amarillo	TX		06/21/2000		1,976,341		825			825		8,121			
0232800	Castleton	IN		06/30/2000		3,186,036		425			425		13,068			
0233000	Las Vegas	NV		09/18/2000		1,079,255		289			289		4,247			
0233200	Colorado Springs	CO		10/31/2000		368,601		159			159		9,937			
0233600	Kenner	LA		04/19/2001		624,917		75			75		15,657			
0234000	Show Low	AZ		10/25/2001		2,048,072		273			273		54,730			
0234800	San Antonio	TX		05/29/2002		867,943		77			77		5,199			
0234900	Columbia	MD		06/19/2002		2,999,997		1,271			1,271		18,903			
0235200	Austin	TX		10/28/2002		1,669,620		232			232		9,573			
0235400	Dallas	TX		06/30/2003		640,163		150			150		30,534			
0235600	New Orleans	LA		09/26/2003		3,324,845		1,257	5,000		(3,743)					
0235700	Austin	TX		12/12/2003		763,662		105			105		4,436			
0235800	Elizabeth	NJ		01/14/2004		2,432,943		689			689		18,615			
0235900	Grand Prairie	TX		04/05/2004		967,157		102			102		16,224			
0236000	San Dimas	CA		04/19/2004		1,990,093		204			204		8,091			
0236100	Keller	TX		11/16/2004		1,175,890		125			125		10,682			
0236200	Shreveport	LA		11/30/2004		4,012,528		1,125			1,125		34,811			
0236300	Waco	TX		12/30/2004		746,048		105			105		6,660			
0236400	Spring Lake	NC		01/27/2005		666,262		94			94		5,898			

E021

SCHEDULE B - PART 3

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

E022

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)					
0236500	Columbus	OH		02/18/2005		354,546		62			62		1,962			
0236600	Lewisville	TX		04/28/2005		745,861		100			100		4,065			
0236700	Galveston	TX		06/06/2005		2,307,162		306			306		11,230			
0236900	Conroe	TX		10/31/2005		867,591		119			119		7,136			
0237000	Hutto	TX		12/22/2005		982,953		130			130		5,061			
0237100	San Antonio	TX		12/22/2005		1,254,137		170			170		9,657			
0237200	Amarillo	TX		02/10/2006		1,612,050		212			212		8,184			
0237300	Houston	TX		07/14/2006		1,172,452		156			156		8,521			
0237400	The Woodlands	TX		11/14/2006		794,560		103			103		3,657			
0237500	Seabrook	TX		11/17/2006		629,556		83			83		4,429			
0237600	La Porte	TX		11/17/2006		757,361		100			100		5,328			
0237700	Pasadena	TX		01/12/2007		713,246		94			94		4,938			
0237800	Dickinson	TX		01/12/2007		903,444		119			119		6,254			
0237900	Rockford	IL		02/28/2007		5,484,091		1,887			1,887		38,751			
0238000	Reno	NV	S	03/27/2007		8,180,341		1,067			1,067		44,842			
0238100	Houston	TX		07/13/2007		614,277		80			80		4,053			
0238200	Houston	TX		07/13/2007		1,806,696		234			234		11,920			
0238300	Graford	TX		09/05/2007		1,254,882		11,666			11,666		818,800			
0238400	Lake Charles	LA		07/30/2008		888,467		113			113		7,346			
0238500	Mentor	OH		08/22/2008		693,876		88			88		2,758			
0238600	Fort Worth	TX		10/24/2008		1,838,451		231			231		7,207			
0238700	Flower Mound	TX		12/09/2008		2,238,750		188			188		5,795			
0299999 Mortgages with partial repayments						96,891,455		31,882	6,000		25,882		1,572,482			
0599999 Totals						96,891,455		31,882	6,000		25,882		1,572,482			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED During the Current Quarter

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
00000-00-0	GLENN HAVEN PROPERTIES, LTD	HOUSTON	TX	SOUTHWIND PROP INC.		05/05/1999	1		871			0.500	
1799999	Real Estate - Joint Venture, Partnership or Limited Liability Interests - Unaffiliated											871	X X X
3999999	Subtotal Unaffiliated											871	X X X
<div style="position: absolute; left: -40px; top: 50%; transform: translateY(-50%); font-weight: bold;">E03</div>													
4199999	Totals											871	X X X

SCHEDULE BA - PART 3

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
00000-00-0	MINERAL RESOURCES	ORVILLE	CA	PRINCIPAL PAYMENTS	08/22/2001	03/12/2009	1,540,924							213,344					
0999999	Mortgage Loans - Fixed or Variable Interest Rate Investments - Unaffiliated						1,540,924							213,344					
00000-00-0	VTK LTD	VICTORIA	TX	EARNING DISTRIBTUON	11/07/1991	01/26/2009	88,077	2,802				2,802		5,000					
1799999	Real Estate - Joint Venture/Partnership Interests - Unaffiliated						88,077	2,802				2,802		5,000					
00000-00-0	NWL INVESTMENTS I LP	VARIOUS	VARI	UNDISTRIBUTED EARNING	03/04/1994	03/31/2009	559,841	(5,458)				(5,458)							
1899999	Real Estate - Joint Venture/Partnership Interests - Affiliated						559,841	(5,458)				(5,458)							
00000-00-0	RCSM HOLDINGS, LLC	SAN MARCOS	TX	UNDISTRIBUTED EARNING	10/22/2007	03/31/2009	1,471,866	(195,361)				(195,361)							
2099999	Other - Joint Venture/Partnership Interests - Affiliated						1,471,866	(195,361)				(195,361)							
3999999	Total Unaffiliated						1,629,001	2,802				2,802		218,344					
4099999	Total Affiliated						2,031,707	(200,819)				(200,819)							
4199999	Totals						3,660,708	(198,017)				(198,017)		218,344					

E03.1

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Ident- ification	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	10 NAIC Designation or Market Indicator (a)
097023-AW-5	BOEING CO 6.000% 03/15/19		03/11/2009	Various		9,935,460	10,000,000.00	3,000	1FE
144141-CZ-9	PROGRESS ENERGY CAROLINA P&L 5.300% 01		01/08/2009	Deutsche Bank		1,998,160	2,000,000.00		1FE
15189X-AJ-7	CENTERPOINT ENERGY HOUSTON ELE 7.000%		01/06/2009	Credit Suisse First Boston		2,499,450	2,500,000.00		2FE
24422E-QV-4	JOHN DEERE CAPITAL CORP 5.750% 09/10/1		02/25/2009	Stifel Nicolaus		2,946,270	3,000,000.00	80,979	1FE
25179M-AH-6	DEVON ENERGY CORP 6.300% 01/15/19		01/07/2009	Various		15,093,610	15,000,000.00	2,625	2FE
26442E-AA-8	DUKE ENERGY OHIO INC 5.450% 04/01/19		03/18/2009	Deutsche Bank		1,999,200	2,000,000.00		1FE
278058-DH-2	EATON CORP 6.950% 03/20/19		03/11/2009	Banc of America		6,964,580	7,000,000.00		1FE
302570-BD-7	FPL GROUP CAPITAL INC 6.000% 03/01/19		03/02/2009	Credit Suisse First Boston		7,996,560	8,000,000.00		1FE
45138L-AV-5	IDAHO POWER CO 6.150% 04/01/19		03/25/2009	Banc of America		6,987,050	7,000,000.00		1FE
452308-AG-4	ILLINOIS TOOL WORKS INC 6.250% 04/01/1		03/23/2009	Banc of America		14,997,600	15,000,000.00		1FE
485134-BL-3	KANSAS CITY POWER & LT 7.150% 04/01/19		03/19/2009	JP Morgan		4,994,600	5,000,000.00		2FE
549271-AG-9	LUBRIZOL CORP 8.875% 02/01/19		01/22/2009	Various		2,005,740	2,000,000.00		2FE
585055-AN-6	MEDTRONIC		03/09/2009	JP Morgan		4,996,550	5,000,000.00		1FE
655844-BA-5	NORFOLK SOUTHERN 5.750% 01/15/16		01/12/2009	JP Morgan		995,570	1,000,000.00		2FE
66765R-BX-3	NORTHWEST NATURAL GAS 5.370% 02/01/20		03/20/2009	JP Morgan		5,000,000	5,000,000.00		1FE
668074-AS-6	NORTHWESTERN CORP 6.340% 04/01/19		03/23/2009	JP Morgan		6,995,310	7,000,000.00		2FE
677050-AD-8	OGLETHORPE POWER 6.100% 03/15/19		02/26/2009	JP Morgan		15,494,790	15,500,000.00	7,117	1FE
696429-AB-5	PALL CORPORATION 6.000% 08/01/12		01/21/2009	Cantor Fitzgerald		3,009,000	3,000,000.00	87,500	2FE
717081-DB-6	PFIZER INC 6.200% 03/15/19		03/17/2009	Goldman Sachs		4,994,950	5,000,000.00		1FE
758202-AG-0	REED ELSEVIER CAPITAL 8.625% 01/15/19		01/13/2009	Barclays Bank Plc		2,988,360	3,000,000.00		2FE
771196-AS-1	ROCHE HOLDINGS INC 6.000% 03/01/19		02/18/2009	Banc of America		16,732,760	17,000,000.00		1FE
911312-AK-2	UNITED PARCEL SERVICE 5.125% 04/01/19		03/19/2009	JP Morgan		4,996,450	5,000,000.00		1FE
931422-AE-9	WALGREEN CO 5.250% 01/15/19		01/08/2009	Banc of America		4,973,850	5,000,000.00		1FE
939640-AD-0	WASHINGTON POST CO 7.250% 02/01/19		02/23/2009	Various		10,284,490	10,000,000.00	20,743	1FE
87971M-AC-7	TELUS CORPORATION NTS 8.000% 06/01/11	F	03/17/2009	Stifel Nicolaus		1,038,280	1,000,000.00	24,222	2FE
893526-8Y-2	TRANS-CANADA PIPELINES 7.125% 01/15/19	F	01/23/2009	Various		11,161,250	11,000,000.00	5,542	1FE
067316-AB-5	BACARDI LTD 8.200% 04/01/19	F	03/24/2009	Banc of America		4,998,300	5,000,000.00		2FE
268317-AB-0	ELECTRICITE DE FRANCE 6.500% 01/26/19	F	01/21/2009	Banc of America		16,946,960	17,000,000.00		1FE
66989G-AA-8	NOVARTIS SECURITIES INV LTD 5.125% 02/	F	02/04/2009	JP Morgan		9,982,200	10,000,000.00		1FE
3899999	Total Bonds Industrial and Miscellaneous (Unaffiliated)				X X X	204,007,350	204,000,000.00	231,728	X X X
8399997	Total Bonds Part 3				X X X	204,007,350	204,000,000.00	231,728	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	204,007,350	204,000,000.00	231,728	X X X
9999999	Totals				X X X	204,007,350	X X X	231,728	X X X

E04

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 Change in Book/Adjusted Carrying Value					11 Book/ Adjusted Carrying Value at Disposal Date	12 Foreign Exchange Gain (Loss) on Disposal	13 Realized Gain (Loss) on Disposal	14 Total Gain (Loss) on Disposal	15 Bond Interest/ Stock Dividends Received During Year	16 Maturity Date	17 NAIC Desig- nation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
3128X1-KL-0	FHLMC STEP UP COUPON STEPS UP	03/18/2009	Call	100.0000	15,000.000	15,000.000.0	15,000.000	15,000.000						15,000.000			191,250	06/18/2018	1FE	
3128X3-4S-9	FHLMC MTN 5.160% 02/27/15	02/27/2009	Call	100.0000	5,000.000	5,000,000.00	4,962,500	4,974,645		539		539		4,975,184		24,816	24,816	129,000	02/27/2015	1FE
3128X4-DX-6	FHLMC MTN 5.000% 07/05/13	01/05/2009	Call	100.0000	15,000.000	15,000,000.0	15,000,000	15,000,000						15,000,000			375,000	07/05/2013	1FE	
3128X5-NH-7	FHLMC 5.750% 11/17/16	02/17/2009	Call	100.0000	5,000.000	5,000,000.00	4,981,250	4,984,391		205		205		4,984,596		15,404	15,404	71,875	11/17/2016	1FE
3128X6-NT-9	FHLMC 5.875% 10/17/17	01/17/2009	Call	100.0000	5,000.000	5,000,000.00	4,971,000	4,973,675		101		101		4,973,776		26,224	26,224	73,438	10/17/2017	1FE
31339X-UQ-5	FHLMC 0.000% 07/02/18	01/02/2009	Call	61.7466	26,551.047	43,000,000.0	20,078,624	26,547,253		3,743		3,743		26,550,996		50	50		07/02/2018	1FE
362159-5X-9	GNMA POOL 158462 9.000% 10/15/1	03/01/2009	Paydown		2,248	2,248.00	2,188	2,206		42		42		2,248			34	10/15/2016	1FE	
362173-ZL-3	GNMA POOL 211447 7.500% 08/15/1	03/01/2009	Paydown		529	529.00	518	523		7		7		529			7	08/15/2017	1FE	
36217G-F2-8	GNMA POOL 192885 9.000% 12/15/1	03/01/2009	Paydown		62	62.00	60	60		1		1		62			1	12/15/2016	1FE	
36218L-J4-8	GNMA POOL 225383 7.500% 06/15/2	03/01/2009	Paydown		1,689	1,689.00	1,651	1,663		26		26		1,689			20	06/15/2021	1FE	
0399999	Total - Bonds - U.S. Governments				X X X	71,555,575	88,004,528.0	64,997,791	71,484,416		4,664		4,664	71,489,080		66,494	66,494	840,625	X X X	X X X
3128F2-HR-9	FHLMC POOL D62940 GOLD 7.000%	03/01/2009	Paydown		867	867.00	847	851		16		16		867			10	08/01/2025	1FE	
312903-GL-5	FHLMC 1989-112-I 6.500% 01/15/21	03/15/2009	Paydown		17,125	17,125.00	14,556	16,208		917		917		17,125			176	01/15/2021	1FE	
312903-VF-1	FHLMC 1990-139-G 7.000% 04/15/21	03/15/2009	Paydown		1,791	1,791.00	1,583	1,719		73		73		1,791			21	04/15/2021	1FE	
312904-SN-6	FHLMC 1990-1015-F 7.000% 11/15/20	03/01/2009	Paydown		7,548	7,548.00	6,876	7,325		223		223		7,548			91	11/15/2020	1FE	
312905-FG-2	FHLMC 1991-1053-G 7.000% 03/15/2	03/01/2009	Paydown		2,904	2,904.00	2,601	2,780		124		124		2,904			34	03/15/2021	1FE	
312905-GM-8	FHLMC 1991-1055-H 7.000% 03/15/21	03/01/2009	Paydown		10,090	10,090.00	9,113	9,748		342		342		10,090			113	03/15/2021	1FE	
312905-TW-2	FHLMC 1991-1069-J 6.950% 04/15/21	03/01/2009	Paydown		4,636	4,636.00	3,741	4,370		266		266		4,636			49	04/15/2021	1FE	
312906-BR-0	FHLMC 1991-1094-K 7.000% 06/15/21	03/01/2009	Paydown		3,930	3,930.00	3,609	3,803		127		127		3,930			45	06/15/2021	1FE	
312906-NM-8	FHLMC 1991-1109-I 6.950% 08/15/21	03/01/2009	Paydown		57,454	57,454.00	51,224	55,447		2,007		2,007		57,454			667	08/15/2021	1FE	
312906-RX-0	FHLMC 1991-1119-H 7.750% 08/15/21	03/01/2009	Paydown		82,291	82,291.00	77,836	80,601		1,689		1,689		82,291			1,235	08/15/2021	1FE	
312907-FV-5	FHLMC 1991-1142-IA 7.000% 10/15/2	03/01/2009	Paydown		16,276	16,276.00	14,475	15,677		599		599		16,276			184	10/15/2021	1FE	
31339M-XX-1	FHLMC 2399 EN 6.500% 01/15/32	03/01/2009	Paydown		55,882	55,882.00	55,218	55,147		734		734		55,882			548	01/15/2032	1FE	
31339W-GU-4	FHLMC 2424 OP 6.000% 03/15/32	03/01/2009	Paydown		390,492	390,492.00	391,346	390,520		(28)		(28)		390,492			4,484	01/15/2032	1FE	
3133T9-NW-1	FHLMC 1948 PJ 6.650% 03/15/27	03/01/2009	Paydown		86,732	86,732.00	86,258	86,363		370		370		86,732			860	03/15/2027	1FE	
3133TC-ZY-7	FHLMC 2042 T 7.000% 03/15/28	03/01/2009	Paydown		13,268	13,268.00	13,345	13,359		(90)		(90)		13,268			179	11/15/2027	1FE	
3133TH-MQ-7	FHLMC 2120 PB 6.000% 06/15/18	03/01/2009	Paydown		111,702	111,702.00	111,379	111,434		268		268		111,702			1,248	06/15/2018	1FE	
313401-WS-6	FHLMC POOL 170208 9.000% 12/01/1	03/01/2009	Paydown		574	574.00	573	573		1		1		574			8	12/01/2016	1FE	
313445-GD-4	FHLMC POOL 295596 8.500% 06/01/1	03/01/2009	Paydown		440	440.00	425	428		12		12		440			6	06/01/2017	1FE	
31344P-Z2-3	FHLMC POOL 285261 8.500% 01/01/1	03/01/2009	Paydown		762	762.00	733	736		25		25		762			11	01/01/2017	1FE	
31344Y-CK-9	FHLMC POOL 291874 8.000% 04/01/1	03/01/2009	Paydown		2,384	2,384.00	2,275	2,293		91		91		2,384			32	04/01/2017	1FE	
31358E-GR-7	FNMA 1990-58-J 7.000% 05/25/20	03/01/2009	Paydown		7,901	7,901.00	7,050	7,589		312		312		7,901			83	05/25/2020	1FE	
31358E-KM-3	FNMA 1990-60-K 5.500% 06/25/20	03/01/2009	Paydown		12,065	12,065.00	10,429	11,386		679		679		12,065			120	06/25/2020	1FE	
31358F-BC-2	FNMA 1990-108-G 7.000% 09/25/20	03/01/2009	Paydown		9,678	9,678.00	8,704	9,288		390		390		9,678			114	09/25/2020	1FE	
31358F-RE-1	FNMA 1990-140-J 7.000% 12/25/20	03/01/2009	Paydown		14,575	14,575.00	13,008	14,056		519		519		14,575			170	12/25/2020	1FE	
31358G-RA-7	FNMA 1991-43-J 7.000% 05/15/21	03/01/2009	Paydown		19,750	19,750.00	17,824	19,005		744		744		19,750			239	05/15/2021	1FE	
31358G-U4-7	FNMA 1991-53-J 7.000% 05/25/21	03/01/2009	Paydown		9,737	9,737.00	8,983	9,459		279		279		9,737			119	05/25/2021	1FE	

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SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 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	22 NAIC Desig- nation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31358H-H4-0	FNMA 1991-98-J 8.000% 08/25/21	03/01/2009	Paydown		7,360	7,360.00	7,644	7,499		(139)		(139)		7,360				99	05/25/2021	1FE
31359S-HC-7	FNMA 2001-4-JB 6.500% 03/25/31	03/01/2009	Paydown		41,033	41,033.00	40,296	40,369		664		664		41,033				523	03/25/2031	1FE
313603-NF-5	FNMA 1989-101-H 6.000% 12/15/19	03/01/2009	Paydown		40,750	40,750.00	36,624	39,379		1,371		1,371		40,750				252	12/15/2019	1FE
313610-JB-4	FNMA POOL 46158 8.000% 04/01/17	03/01/2009	Paydown		771	771.00	719	734		36		36		771				10	04/01/2017	1FE
313610-RM-1	FNMA POOL 46392 8.500% 05/01/17	03/01/2009	Paydown		582	582.00	564	566		16		16		582				8	05/01/2017	1FE
313614-RV-3	FNMA POOL 50000 8.000% 05/01/17	03/01/2009	Paydown		2,099	2,099.00	1,986	2,022		77		77		2,099				28	05/01/2017	1FE
313616-DD-3	FNMA POOL 51400 8.000% 06/01/17	03/01/2009	Paydown		1,185	1,185.00	1,130	1,143		42		42		1,185				16	06/01/2017	1FE
31361V-EW-5	FNMA POOL 42449 8.000% 03/01/17	03/01/2009	Paydown		1,086	1,086.00	1,034	1,066		20		20		1,086				15	03/01/2017	1FE
31371E-VY-8	FNMA POOL 250031 7.500% 05/01/24	03/01/2009	Paydown		1,460	1,460.00	1,454	1,453		7		7		1,460				22	05/01/2024	1FE
31373T-SS-0	FNMA POOL 303029 7.500% 10/01/24	03/01/2009	Paydown		7,441	7,441.00	7,410	7,408		32		32		7,441				51	10/01/2024	1FE
31373T-SU-5	FNMA POOL 303031 7.500% 10/01/24	03/01/2009	Paydown		1,707	1,707.00	1,703	1,701		6		6		1,707				19	10/01/2024	1FE
31392C-PT-5	FNMA 2002-21-PE 6.500% 04/25/32	03/01/2009	Paydown		209,343	209,343.00	210,447	209,443		(100)		(100)		209,343				2,561	10/25/2031	1FE
31392E-N6-3	FNMA 2002-64-AE 5.500% 04/25/30	03/01/2009	Paydown		2,427,933	2,427,933.00	2,412,758	2,418,654		9,279		9,279		2,427,933				26,945	04/25/2030	1FE
31392E-Q8-6	FNMA 2002-64-PE 5.500% 07/25/31	03/01/2009	Paydown		147,871	147,871.00	149,581	147,954		(83)		(83)		147,871				2,033	12/18/2013	1FE
31392R-JK-8	FHLMC 2470-QG 6.000% 07/15/32	03/01/2009	Paydown		483,016	483,016.00	491,167	486,363		(3,347)		(3,347)		483,016				5,922	10/15/2031	1FE
31392U-HC-1	FHLMC 2495-LD 5.500% 11/15/30	03/01/2009	Paydown		919,468	919,468.00	918,893	917,548		1,919		1,919		919,468				10,230	11/15/2030	1FE
31392U-JB-1	FHLMC 2499-LA 5.500% 07/15/31	03/01/2009	Paydown		3,136,320	3,136,320.00	3,162,293	3,133,226		3,095		3,095		3,136,320				35,281	05/15/2010	1FE
31392W-DF-4	FHLMC 2514-MD 5.500% 03/15/31	03/01/2009	Paydown		82,804	82,804.00	83,580	82,863		(59)		(59)		82,804				1,139	12/15/2012	1FE
31392W-MR-8	FHLMC 2515-GP 5.500% 03/15/32	03/01/2009	Paydown		603,696	603,696.00	610,288	605,438		(1,741)		(1,741)		603,696				6,818	06/15/2017	1FE
31392W-UJ-7	FHLMC 2510-PE 5.500% 11/15/32	03/01/2009	Paydown		215,388	215,388.00	217,138	215,672		(284)		(284)		215,388				2,332	04/15/2014	1FE
31392X-YG-7	FHLMC 2524-TB 5.500% 06/15/30	03/01/2009	Paydown		1,693,339	1,693,339.00	1,685,931	1,689,315		4,024		4,024		1,693,339				23,283	06/15/2030	1FE
31393E-P7-8	FNMA 2003-86-AN 5.500% 03/25/31	03/01/2009	Paydown		987,917	987,917.00	964,094	980,330		7,588		7,588		987,917				12,204	03/25/2031	1FE
31393F-FE-1	FHLMC 2526-AN 5.500% 01/15/31	03/01/2009	Paydown		1,067,836	1,067,836.00	1,066,612	1,065,694		2,142		2,142		1,067,836				12,054	01/15/2031	1FE
31395G-KH-4	FHLMC 2878-OW 5.500% 01/15/27	03/01/2009	Paydown		77,908	77,908.00	79,929	78,637		(729)		(729)		77,908				715	06/15/2017	1FE
38373S-Q6-7	GNMA 2003-33-PC 5.500% 04/20/32	03/01/2009	Paydown		715,107	715,107.00	713,319	713,120		1,987		1,987		715,107				6,978	04/20/2032	1FE
38373Y-D5-0	GNMA 2003-4-MD 5.500% 01/20/32	03/01/2009	Paydown		228,951	228,951.00	228,414	228,325		626		626		228,951				2,387	01/20/2032	1FE
38374H-W7-1	GNMA 2004-75-VB 5.500% 11/20/27	03/01/2009	Paydown		100,287	100,287.00	100,952	100,370		(83)		(83)		100,287				921	03/20/2017	1FE
3837H0-QK-2	GNMA 1996-9-PG 7.000% 06/20/26	03/01/2009	Paydown		122,036	122,036.00	122,608	122,220		(185)		(185)		122,036				1,506	03/20/2026	1FE
3837H1-M4-0	GNMA 1998-26-B 7.000% 11/20/28	03/01/2009	Paydown		29,023	29,023.00	29,376	29,397		(374)		(374)		29,023				320	07/16/2028	1FE
3199999	U.S. Total - Bonds - Special Revenue and Special Assessment Non-Guaranteed Obl			X X X	14,294,571	14,294,571.0	14,261,955	14,258,074		36,496		36,496		14,294,571				165,518	X X X	X X X
023654-AR-7	AMERICA WEST AIRLINES SER 1998-	01/02/2009	Redemption	100,000	157,874	157,874.00	157,874	157,874						157,874				5,423	01/02/2017	3FE
06420A-EH-5	BANK OF NEW YORK 5.200% 02/14/1	02/14/2009	Call	100,000	15,000,000	15,000,000.0	15,000,000	15,000,000						15,000,000				390,000	02/14/2017	1FE
09774X-AV-4	BOMBARDIER CAPITAL 1999-A CL-A4	03/01/2009	Paydown		39,930	39,930.00	39,930	39,930						39,930				462	03/15/2029	4FE
099724-AB-2	BORG WARNER AUTO SENIOR NOTE	02/15/2009	Maturity		15,000,000	15,000,000.0	14,735,880	14,995,618		4,382		4,382		15,000,000				487,500	02/15/2009	2FE
12189P-AC-6	BURLINGTON NORTHERN EQUIP NT	01/02/2009	Redemption	100,000	205,689	205,689.00	205,689	205,689						205,689				6,397	01/02/2019	1FE
12189P-AD-4	BURLINGTON NORTHERN EQUIP NT	01/02/2009	Redemption	100,000	414,406	414,406.00	414,406	414,406						414,406				12,909	07/02/2018	1FE
16675H-AL-6	CHEVRON CORP 7.327% 01/01/14	01/01/2009	Redemption	100,000	232,437	232,437.00	232,437	232,437						232,437				8,515	01/01/2014	1FE

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 F o r e i g n Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consid- eration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	10 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	22 NAIC Desig- nation or Market Indicator (a)
									11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
210805-CB-1	CONTINENTAL AIRLINES 1998-1A 6.	03/15/2009	Redemption	100.000		308,266	308,266.00	308,545	308,380		(113)		(113)	308,266				10,247	03/15/2019	2FE
22540A-BE-7	CSFBMSC INDYMAC 1997-1 CL A5 6.	03/01/2009	Paydown			56,442	56,442.00	56,435	56,336		106		106	56,442				644	02/25/2028	4FE
251547-AE-5	DEUTSCHE FINANCIAL CAP 1997-1-A	03/01/2009	Paydown			67,932	67,932.00	67,866	67,797		136		136	67,932				794	09/15/2027	1FE
31331F-AE-1	FEDERAL EXPRESS ETC 93-C1 SF 7	03/28/2009	Redemption	100.000		244,766	244,766.00	244,766	244,766					244,766				8,750	09/28/2012	2FE
31846L-BZ-8	FIRST ALLIANCE MTG LOAN HEL 199	03/01/2009	Paydown			31,175	31,175.00	31,175	31,175					31,175				351	12/20/2029	1FE
36157R-HU-2	GE CAPITAL MTG SERV HEL 98-2-A6	03/01/2009	Paydown			35,363	35,363.00	35,208	35,206		157		157	35,363				427	09/25/2028	1FE
370425-RU-6	GMAC NTS 7.250% 03/02/11	01/12/2009	Citigroup			2,400,000	3,000,000.00	2,549,400	2,549,400					2,549,400		(149,400)	(149,400)	80,354	03/02/2011	6FE
393505-UU-4	GREEN TREE FINANCIAL CORP 1997-	03/15/2009	Paydown			121,182	121,182.00	120,664	121,164		18		18	121,182				1,535	02/15/2029	1FE
393505-VV-9	GREEN TREE FINANCIAL CORP 1997-	03/15/2009	Paydown			152,026	152,026.00	151,873	151,984		42		42	152,026				1,696	05/15/2029	1FE
403914-AB-0	HSBC AMERICAS INC SUB NTS 6.62	03/01/2009	Maturity			10,000,000	10,000,000.00	9,443,550	9,986,960	13,040			13,040	10,000,000				331,250	03/01/2009	1FE
54154*-AP-6	LOMAS MORTGAGE USA 1989-A PAS	03/01/2009	Paydown			1,671	1,671.00	1,656	1,656		13		13	1,671				27	11/15/2011	1
55265K-MX-4	MASTR ASSET SEC TRUST 2002-7-3N	03/01/2009	Paydown			264,791	264,791.00	264,791	264,791					264,791				2,390	12/25/2032	1FE
55265K-U2-3	MASTR ASSET SEC TRUST 2003-10-3	03/01/2009	Paydown			70,296	70,296.00	69,198	69,600		697		697	70,296				817	10/01/2033	1FE
60935B-DX-4	MONEY STORE HEL 1998-B-AF7 6.6	03/01/2009	Paydown			94,823	94,823.00	94,813	94,682		141		141	94,823				962	09/15/2039	1FE
670346-AA-3	NUCOR CORPORATION NTS 6.000%	01/01/2009	Maturity			5,000,000	5,000,000.00	4,975,350	5,000,000					5,000,000				150,000	01/01/2009	1FE
674135-CC-0	OAKWOOD MTG INVESTORS INC 199	03/01/2009	Paydown			105,116	105,116.00	104,976	104,838		278		278	105,116				1,258	08/15/2027	1FE
674135-CL-0	OAKWOOD MTG INVESTORS INC 199	03/01/2009	Paydown			97,520	97,520.00	97,474	97,310		210		210	97,520				1,205	11/15/2027	1FE
674135-EJ-3	OAKWOOD MTG INVESTORS INC 199	03/01/2009	Paydown			148,175	148,175.00	148,152	147,945		230		230	148,175				1,698	04/15/2029	3FE
760985-L6-6	RAMP 2003-RS11-AI6B 5.900% 12/25	03/01/2009	Paydown			152,044	152,044.00	152,041	151,758		285		285	152,044				1,420	12/25/2033	1FE
76110W-MW-3	RASC HEL 2002-KS1-AI5 6.702% 06/	01/01/2009	Paydown			12,663	12,663.00	12,662	12,650		13		13	12,663				71	06/25/2032	2FE
76111J-7K-4	RFMSI 2003-S10-A5 5.500% 06/25/33	03/01/2009	Paydown			366,535	366,535.00	380,890	371,962	(5,427)			(5,427)	366,535				3,883	05/25/2033	1FE
78355H-HH-5	RYDER SYSTEMS INC MTN SER 15	01/20/2009	Maturity			8,000,000	8,000,000.00	7,954,930	7,999,924		76		76	8,000,000				112,707	01/20/2009	2FE
844741-AL-2	SOUTHWEST AIRLINES CO 1994-A3	01/01/2009	Redemption	100.000		426,258	426,258.00	426,258	426,258					426,258				18,542	07/01/2011	1FE
84474W-AA-8	SOUTHWEST AIRLINES CO 1998-A 6	01/02/2009	Redemption	100.000		325,845	325,845.00	325,845	325,845					325,845				10,639	07/02/2019	1FE
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1A 6.1	02/01/2009	Redemption	100.000		63,741	63,741.00	62,993	63,028		714		714	63,741				1,960	08/01/2022	1FE
845743-BF-9	SOUTHWESTERN PUBLIC SERVICE S	03/01/2009	Maturity			2,000,000	2,000,000.00	1,925,140	1,997,794	2,206			2,206	2,000,000				62,000	03/01/2009	2FE
88431Q-AC-0	THOMAS & BETTS CORP MTN 6.390	02/10/2009	Maturity			14,000,000	14,000,000.00	13,829,240	13,997,474	2,526			2,526	14,000,000				395,115	02/10/2009	2FE
89655N-AA-8	TRINITY RAIL LEASING 2004-1A 5.27	03/14/2009	Redemption	100.000		115,023	115,023.00	115,023	115,023					115,023				1,012	08/14/2027	1FE
89655V-AA-0	TRINITY RAIL LEASING 2003-1 5.640	03/12/2009	Redemption	100.000		77,651	77,651.00	77,651	77,651					77,651				731	11/12/2026	1FE
90263A-BA-7	UCFC FUNDING CORP 1997-3 CL A4	03/01/2009	Paydown			181,789	181,789.00	180,919	181,186		603		603	181,789				2,221	12/01/2013	3FE
90263B-GT-9	UCFC HEL 1998-C-A6 6.445% 11/15/2	03/01/2009	Paydown			130,607	130,607.00	129,709	129,897		710		710	130,607				1,445	11/15/2029	2FE
908587-AE-8	UNION TANK CAR PASS THRU CERT	01/02/2009	Principal Reduction			5,182,900	5,182,900.00	5,196,052	5,187,676		2		2	5,187,678		(4,778)	(4,778)	170,258	01/02/2014	1FE
909279-AH-4	UNITED AIR LINES 1991-B CALLABLE	01/06/2009	Principal Reduction			53,453	53,453.00									53,453	53,453		02/19/2015	6
921796-EN-4	VANDERBILT MTG 1998-B-1A5 6.530	03/07/2009	Paydown			167,638	167,638.00	167,009	167,431		206		206	167,638				1,881	04/07/2020	1FE
921796-HB-7	VANDERBILT MTG 1999-C-1A4 7.560	03/07/2009	Paydown			94,009	94,009.00	94,009	94,009					94,009				1,240	06/07/2026	1FE
921796-HP-6	VANDERBILT MTG 1999-D-1A4 7.320	03/07/2009	Paydown			155,845	155,845.00	155,845	155,845					155,845				1,877	01/07/2030	1FE
921796-LW-6	VANDERBILT MTG 2002-A-A4 6.490	03/01/2009	Paydown			185,152	185,152.00	196,725	190,223	(5,070)			(5,070)	185,152				2,111	01/01/2017	1FE
929227-UU-7	WASHINGTON MUTUAL 2003-S4-2A2	03/01/2009	Paydown			526,521	526,521.00	544,167	534,039	(7,518)			(7,518)	526,521				5,373	03/25/2033	1FE
929227-T3-0	WASHINGTON MUTUAL 2003-S3-1A4	03/01/2009	Paydown			270,883	270,883.00	280,448	274,633	(3,750)			(3,750)	270,883				2,906	01/25/2033	1FE
949780-AG-5	WELLS FARGO 2003-6-2A3 5.500% 0	03/01/2009	Paydown			364,508	364,508.00	378,291	370,835	(6,327)			(6,327)	364,508				3,945	11/25/2032	1FE

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	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	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
94978R-AM-3	WELLS FARGO 2003-4-A12 5.500% 0		03/01/2009	Paydown		503,623	503,623.00	522,351	510,573		(6,950)		(6,950)		503,623				5,474	12/25/2032	1FE
89352L-AE-0	TRANSCANADA PIPELINE 6.490% 01	F	01/21/2009	Maturity		13,000,000	13,000,000.0	12,626,990	12,997,097		2,903		2,903		13,000,000				281,233	01/21/2009	1FE
03746W-AB-8	APACHE FINANCE LTD NOTES 7.000	F	03/15/2009	Maturity		5,000,000	5,000,000.00	4,966,850	4,999,094		906		906		5,000,000				175,000	03/15/2009	1FE
29878T-AG-9	EUROPEAN INVESTMENT BANK 5.0	F	01/29/2009	Call 100.0000		15,000,000	15,000,000.0	15,000,000	15,000,000						15,000,000				378,750	07/29/2015	1FE
3899999	Total - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	116,606,568	117,206,568.	115,254,146	116,711,851		(4,555)		(4,555)		116,707,293		(100,725)	(100,725)	3,147,405	X X X	X X X
8399997	Total - Bonds - Part 4				X X X	202,456,714	219,505,667.	194,513,892	202,454,341		36,605		36,605		202,490,944		(34,231)	(34,231)	4,153,548	X X X	X X X
8399998	Summary Item from Part 5 for Bonds				X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
8399999	Total Bonds				X X X	202,456,714	219,505,667.	194,513,892	202,454,341		36,605		36,605		202,490,944		(34,231)	(34,231)	4,153,548	X X X	X X X
9999999	Totals					202,456,714	X X X	194,513,892	202,454,341		36,605		36,605		202,490,944		(34,231)	(34,231)	4,153,548	X X X	X X X

E05.3

(a) For all common stock bearing the NAIC market indicator 'U' provide: the number of such issues 0.

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
S & P Indexed Options	12,113	04/03/2009	1370	04/04/2008	MERRILL LYNCH	919,640	919,640						
S & P Indexed Options	12,495	04/09/2009	1361	04/10/2008	MERRILL LYNCH	933,300	933,300						
S & P Indexed Options	9,206	04/17/2009	1390	04/18/2008	BARCLAYS BANK PLC	664,320	664,320						
S & P Indexed Options	10,230	04/24/2009	1398	04/25/2008	MERRILL LYNCH	735,020	735,020						
S & P Indexed Options	12,660	05/01/2009	1414	05/02/2008	BANC OF AMERICA	865,465	865,465						
S & P Indexed Options	8,716	05/08/2009	1388	05/09/2008	BANC OF AMERICA	611,050	611,050						
S & P Indexed Options	12,348	05/15/2009	1425	05/16/2008	BARCLAYS BANK PLC	865,920	865,920						
S & P Indexed Options	10,466	05/22/2009	1376	05/23/2008	BANC OF AMERICA	767,520	767,520						
S & P Indexed Options	14,387	06/05/2009	1404	06/05/2008	BNP Paribas	1,040,300	1,040,300						
S & P Indexed Options	11,337	06/10/2009	1358	06/10/2008	BARCLAYS BANK PLC	870,100	870,100						
S & P Indexed Options	10,500	06/19/2009	1343	06/19/2008	BARCLAYS BANK PLC	775,500	775,500						
S & P Indexed Options	10,755	06/26/2009	1283	06/26/2008	SUNTRUST BANK	779,700	779,700						(82)
S & P Indexed Options	13,619	07/02/2009	1263	07/03/2008	BNP PARIBAS	987,280	987,280						(17)
S & P Indexed Options	15,239	07/10/2009	1253	07/10/2008	BARCLAYS BANK PLC	1,107,800	1,107,800						(19)
S & P Indexed Options	11,581	07/17/2009	1261	07/18/2008	BNP PARIBAS	827,820	827,820						(28)
S & P Indexed Options	15,169	07/24/2009	1253	07/24/2008	BNP PARIBAS	1,046,900	1,046,900						(65)
S & P Indexed Options	9,363	07/31/2009	1260	08/01/2008	BNP PARIBAS	645,460	645,460						(63)
S & P Indexed Options	8,561	08/05/2009	1285	08/05/2008	BNP PARIBAS	589,600	589,600						(33)
S & P Indexed Options	10,260	08/07/2009	1296	08/08/2008	SUNTRUST BANK	698,250	698,250						(107)
S & P Indexed Options	11,842	08/19/2009	1267	08/19/2008	SUNTRUST BANK	838,500	838,500						(351)
S & P Indexed Options	10,912	08/21/2009	1292	08/22/2008	BANC OF AMERICA	744,480	744,480						(20)
S & P Indexed Options	12,879	09/04/2009	1242	09/05/2008	BNP Paribas	928,000	928,000						(652)
S & P Indexed Options	9,496	09/10/2009	1232	09/10/2008	BARCLAYS BANK PLC	683,280	683,280						(445)
S & P Indexed Options	9,720	09/18/2009	1255	09/19/2008	BARCLAYS BANK PLC	767,380	767,380						(329)
S & P Indexed Options	8,984	09/25/2009	1213	09/26/2008	BANC OF AMERICA	749,922	749,922						(1,475)
S & P Indexed Options	15,920	10/02/2009	1099	10/03/2008	BNP Paribas	1,377,250	1,377,250						(50,525)
S & P Indexed Options	17,793	10/09/2009	899	10/10/2008	BNP Paribas	1,849,600	1,849,600		87,009	87,009			(940,551)
S & P Indexed Options	13,184	10/16/2009	941	10/17/2008	BARCLAYS BANK PLC	1,261,080	1,261,080		25,792	25,792			(459,544)
S & P Indexed Options	13,344	10/23/2009	877	10/24/2008	JP Morgan	1,401,660	1,401,660		117,024	117,024			(820,057)
S & P Indexed Options	19,942	11/05/2009	953	11/05/2008	BARCLAYS BANK PLC	1,768,900	1,768,900		43,225	43,225			(700,321)
S & P Indexed Options	14,080	11/12/2009	852	11/12/2008	BNP Paribas	1,339,200	1,339,200		263,147	263,147			(1,035,668)
S & P Indexed Options	13,142	11/19/2009	807	11/19/2008	BNP Paribas	1,328,180	1,328,180		503,466	503,466			(1,143,596)
S & P Indexed Options	9,238	11/25/2009	888	11/26/2008	SUNTRUST BANK	889,700	889,700		103,544	103,544			(583,049)
S & P Indexed Options	14,040	12/04/2009	876	12/05/2008	BARCLAYS BANK PLC	1,519,050	1,519,050		218,891	218,891			(947,149)
S & P Indexed Options	12,900	12/10/2009	899	12/10/2008	SUNTRUST BANK	1,316,600	1,316,600		134,196	134,196			(815,804)
S & P Indexed Options	11,375	12/18/2009	888	12/19/2008	BARCLAYS BANK PLC	976,670	976,670		165,516	165,516			(748,451)
S & P Indexed Options	11,864	12/24/2009	868	12/24/2008	BNP Paribas	998,068	998,068		226,015	226,015			(911,274)
S & P Indexed Options	7,440	01/05/2010	927	01/05/2009	SUNTRUST BANK	572,700	572,700		59,611	59,611			(513,089)
S & P Indexed Options	10,670	01/08/2010	890	01/09/2009	BARCLAYS BANK PLC	829,350	829,350		176,067	176,067			(653,283)
S & P Indexed Options	7,058	01/15/2010	850	01/16/2009	SUNTRUST BANK	579,600	579,600		208,724	208,724			(370,876)
S & P Indexed Options	7,933	01/22/2010	832	01/23/2009	JP Morgan	627,660	627,660		293,519	293,519			(334,141)

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
S & P Indexed Options	9,813	02/05/2010	846	02/05/2009	BARCLAYS BANK PLC	688,070	688,070		324,625	324,625			(363,445)
S & P Indexed Options	7,616	02/10/2010	827	02/10/2009	BARCLAYS BANK PLC	557,550	557,550		321,562	321,562			(235,988)
S & P Indexed Options	6,716	02/17/2010	789	02/17/2009	SUNTRUST BANK	481,240	481,240		432,433	432,433			(48,807)
S & P Indexed Options	6,208	02/24/2010	773	02/24/2009	BARCLAYS BANK PLC	445,440	445,440		463,883	463,883			18,443
S & P Indexed Options	11,632	03/03/2010	696.33	03/03/2009	BARCLAYS BANK PLC	787,320	787,320		1,464,221	1,464,221			676,901
S & P Indexed Options	10,145	03/10/2010	720	03/10/2009	BARCLAYS BANK PLC	635,830	635,830		1,129,267	1,129,267			493,437
S & P Indexed Options	10,076	03/19/2010	784	03/19/2009	BNP Paribas	668,340	668,340		753,787	753,787			85,447
S & P Indexed Options	9,846	03/26/2010	833	03/26/2009	JP Morgan	691,260	691,260		525,594	525,594			(165,666)
S & P Indexed Options	2,919	04/03/2009	1370	04/04/2008	BANC OF AMERICA	92,800	92,800						
S & P Indexed Options	2,425	04/09/2009	1361	04/10/2008	SUNTRUST BANK	75,900	75,900						
S & P Indexed Options	2,661	04/17/2009	1390	04/18/2008	BANC OF AMERICA	85,840	85,840						
S & P Indexed Options	2,790	04/24/2009	1398	04/25/2008	BANC OF AMERICA	91,260	91,260						
S & P Indexed Options	3,324	05/01/2009	1414	05/02/2008	BANC OF AMERICA	109,980	109,980						
S & P Indexed Options	2,881	05/08/2009	1388	05/09/2008	BANC OF AMERICA	94,800	94,800						
S & P Indexed Options	2,666	05/15/2009	1425	05/16/2008	MERRILL LYNCH	93,100	93,100						
S & P Indexed Options	4,143	05/22/2009	1376	05/23/2008	BANC OF AMERICA	135,660	135,660						
S & P Indexed Options	4,060	06/05/2009	1404	06/05/2008	BANC OF AMERICA	135,090	135,090						
S & P Indexed Options	2,871	06/10/2009	1358	06/10/2008	BANC OF AMERICA	86,580	86,580						
S & P Indexed Options	2,457	06/19/2009	1343	06/19/2008	SUNTRUST BANK	77,880	77,880						
S & P Indexed Options	2,961	06/26/2009	1283	06/26/2008	BANC OF AMERICA	88,540	88,540						
S & P Indexed Options	3,722	07/02/2009	1263	07/03/2008	BANC OF AMERICA	105,750	105,750						
S & P Indexed Options	1,755	07/10/2009	1253	07/10/2008	BANC OF AMERICA	49,060	49,060						
S & P Indexed Options	3,332	07/17/2009	1261	07/18/2008	BANC OF AMERICA	93,660	93,660						
S & P Indexed Options	2,635	07/24/2009	1253	07/24/2008	BANC OF AMERICA	75,240	75,240						
S & P Indexed Options	1,270	07/31/2009	1260	08/01/2008	SUNTRUST BANK	44,000	44,000						
S & P Indexed Options	2,179	08/05/2009	1285	08/05/2008	SUNTRUST BANK	77,000	77,000						
S & P Indexed Options	3,317	08/07/2009	1296	08/08/2008	BANC OF AMERICA	117,820	117,820						
S & P Indexed Options	2,053	08/19/2009	1267	08/19/2008	BNP PARIBAS	69,680	69,680						(9,539)
S & P Indexed Options	3,405	08/21/2009	1292	08/22/2008	BANC OF AMERICA	118,800	118,800						
S & P Indexed Options	4,266	09/04/2009	1242	09/05/2008	SUNTRUST BANK	136,210	136,210						
S & P Indexed Options	2,922	09/10/2009	1232	09/10/2008	SUNTRUST BANK	95,400	95,400						
S & P Indexed Options	2,868	09/18/2009	1255	09/19/2008	BANC OF AMERICA	94,320	94,320						
S & P Indexed Options	1,813	09/25/2009	1213	09/26/2008	BANC OF AMERICA	57,640	57,640						
S & P Indexed Options	4,549	10/02/2009	1099	10/03/2008	BANC OF AMERICA	129,500	129,500						
S & P Indexed Options	3,559	10/14/2009	899	10/10/2008	SUNTRUST BANK	73,280	73,280						(21,002)
S & P Indexed Options	2,658	10/16/2009	941	10/17/2008	SUNTRUST BANK	56,750	56,750						(4,569)
S & P Indexed Options	2,965	10/23/2009	877	10/24/2008	BANC OF AMERICA	54,600	54,600		597	597			(13,050)
S & P Indexed Options	5,353	11/05/2009	953	11/05/2008	BNP PARIBAS	107,100	107,100						(55,187)
S & P Indexed Options	3,637	11/12/2009	852	11/12/2008	SUNTRUST BANK	64,170	64,170		4,271	4,271			(22,090)
S & P Indexed Options	4,587	11/19/2009	807	11/19/2008	BANC OF AMERICA	73,260	73,260		1,395	1,395			(25,360)
S & P Indexed Options	3,267	11/25/2009	888	11/26/2008	SUNTRUST BANK	56,260	56,260		2,817	2,817			(12,175)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
S & P Indexed Options	5,365	12/04/2009	876	12/05/2008	SUNTRUST BANK	88,830	88,830		3,290	3,290			(25,660)
S & P Indexed Options	2,447	12/10/2009	899	12/10/2008	SUNTRUST BANK	42,460	42,460		1,540	1,540			(9,932)
S & P Indexed Options	1,915	12/18/2009	888	12/19/2008	BANC OF AMERICA	38,760	38,760		2,252	2,252			(19,331)
S & P Indexed Options	5,529	12/24/2009	868.15	12/24/2008	SUNTRUST BANK	121,920	121,920		16,180	16,180			(20,255)
S & P Indexed Options	3,666	01/05/2010	927	01/05/2009	BNP PARIBAS	81,940	81,940		14,450	14,450			(67,490)
S & P Indexed Options	3,594	01/08/2010	890	01/09/2009	BARCLAYS BANK PLC	79,040	79,040						(79,040)
S & P Indexed Options	2,588	01/15/2010	850	01/16/2009	SUNTRUST BANK	50,600	50,600		5,741	5,741			(44,859)
S & P Indexed Options	2,164	01/22/2010	832	01/23/2009	BNP PARIBAS	39,780	39,780		8,742	8,742			(31,038)
S & P Indexed Options	3,429	02/05/2010	846	02/05/2009	SUNTRUST BANK	65,830	65,830		2,930	2,930			(62,900)
S & P Indexed Options	3,748	02/10/2010	827	02/10/2009	SUNTRUST BANK	71,300	71,300		6,554	6,554			(64,746)
S & P Indexed Options	1,774	02/17/2010	789	02/17/2009	SUNTRUST BANK	31,220	31,220		12,775	12,775			(18,445)
S & P Indexed Options	3,234	02/24/2010	773	02/24/2009	SUNTRUST BANK	55,250	55,250		30,161	30,161			(25,089)
S & P Indexed Options	4,452	03/03/2010	696	03/03/2009	SUNTRUST BANK	67,270	67,270		36,063	36,063			(31,207)
S & P Indexed Options	3,057	03/10/2010	720	03/10/2009	SUNTRUST BANK	52,140	52,140		24,801	24,801			(27,339)
S & P Indexed Options	1,786	03/19/2010	784	03/19/2009	SUNTRUST BANK	31,360	31,360		13,277	13,277			(18,083)
S & P Indexed Options	3,002	03/26/2010	833	03/26/2009	SUNTRUST BANK	57,000	57,000		18,627	18,627			(38,373)
S & P Indexed Options	399	07/10/2009	1253	07/10/2008	BANC OF AMERICA	24,000	24,000						(2)
S & P Indexed Options	890	10/09/2009	899	10/10/2008	SUNTRUST BANK	31,360	31,360		683	683			(14,745)
S & P Indexed Options	1,095	04/03/2009	1370	04/04/2008	BANC OF AMERICA	59,400	59,400						
S & P Indexed Options	808	04/09/2009	1361	04/10/2008	SUNTRUST BANK	45,210	45,210						
S & P Indexed Options	288	04/17/2009	1390	04/18/2008	BANC OF AMERICA	15,840	15,840						
S & P Indexed Options	429	04/24/2009	1398	04/25/2008	BANC OF AMERICA	23,880	23,880						
S & P Indexed Options	778	05/01/2009	1414	05/02/2008	BANC OF AMERICA	43,780	43,780						
S & P Indexed Options	576	05/08/2009	1388	05/09/2008	BANC OF AMERICA	31,840	31,840						
S & P Indexed Options	421	05/15/2009	1425	05/16/2008	MERRILL LYNCH	26,100	26,100						
S & P Indexed Options	872	05/22/2009	1376	05/23/2008	BANC OF AMERICA	47,880	47,880						
S & P Indexed Options	712	06/05/2009	1404	06/05/2008	BANC OF AMERICA	41,500	41,500						
S & P Indexed Options	736	06/10/2009	1358	06/10/2008	BANC OF AMERICA	40,000	40,000						
S & P Indexed Options	968	06/19/2009	1343	06/19/2008	SUNTRUST BANK	50,440	50,440						
S & P Indexed Options	468	06/26/2009	1283	06/26/2008	BANC OF AMERICA	23,640	23,640						
S & P Indexed Options	792	07/02/2009	1263	07/03/2008	BANC OF AMERICA	42,100	42,100						
S & P Indexed Options	479	07/10/2009	1253	07/10/2008	BANC OF AMERICA	25,140	25,140						
S & P Indexed Options	958	07/24/2009	1253	07/24/2008	BANC OF AMERICA	50,640	50,640						
S & P Indexed Options	856	08/05/2009	1285	08/05/2008	SUNTRUST BANK	45,980	45,980						
S & P Indexed Options	694	08/07/2009	1296	08/08/2008	BANC OF AMERICA	38,610	38,610						
S & P Indexed Options	316	08/19/2009	1267	08/19/2008	BNP PARIBAS	17,240	17,240						(3,444)
S & P Indexed Options	542	08/21/2009	1292	08/22/2008	BANC OF AMERICA	29,750	29,750						
S & P Indexed Options	717	09/18/2009	1255	09/19/2008	BANC OF AMERICA	37,350	37,350						
S & P Indexed Options	364	10/02/2009	1099	10/03/2008	BANC OF AMERICA	16,480	16,480						(46)
S & P Indexed Options	638	10/16/2009	941	10/17/2008	SUNTRUST BANK	21,000	21,000		72	72			(3,774)
S & P Indexed Options	1,483	10/23/2009	877	10/24/2008	Banc of America	47,190	47,190		2,431	2,431			(14,253)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
S & P Indexed Options	2,624	11/05/2009	953	11/05/2008	BNP Paribas	93,750	93,750		25,235	25,235			(36,196)
S & P Indexed Options	1,056	11/12/2009	852	11/12/2008	SUNTRUST BANK	29,970	29,970		4,732	4,732			(12,956)
S & P Indexed Options	1,240	11/19/2009	807	11/19/2008	BANC OF AMERICA	32,000	32,000		2,586	2,586			(15,630)
S & P Indexed Options	2,028	11/25/2009	888	11/26/2008	SUNTRUST BANK	66,600	66,600		8,770	8,770			(21,882)
S & P Indexed Options	1,027	12/04/2009	876	12/05/2008	SUNTRUST BANK	32,040	32,040		1,294	1,294			(16,543)
S & P Indexed Options	778	12/10/2009	899	12/10/2008	SUNTRUST BANK	25,620	25,620		1,660	1,660			(10,347)
S & P Indexed Options	788	12/18/2009	888	12/19/2008	Banc of America	27,370	27,370		3,376	3,376			(14,773)
S & P Indexed Options	1,267	12/24/2009	868	12/24/2008	SUNTRUST BANK	45,540	45,540		12,150	12,150			(9,034)
S & P Indexed Options	1,617	01/05/2010	927	01/05/2009	BNP Paribas	67,500	67,500		6,456	6,456			(61,044)
S & P Indexed Options	2,000	01/15/2010	850	01/16/2009	SUNTRUST BANK	64,430	64,430		14,549	14,549			(49,881)
S & P Indexed Options	841	01/23/2010	832	01/23/2009	BNP Paribas	27,860	27,860		5,920	5,920			(21,940)
S & P Indexed Options	1,537	02/05/2010	846	02/05/2009	SUNTRUST BANK	51,220	51,220		4,940	4,940			(46,280)
S & P Indexed Options	3,022	02/10/2010	827	02/10/2009	SUNTRUST BANK	97,750	97,750		19,807	19,807			(77,943)
S & P Indexed Options	3,421	02/17/2010	789	02/17/2009	SUNTRUST BANK	102,330	102,330		58,429	58,429			(43,901)
S & P Indexed Options	776	02/24/2010	773	02/24/2009	SUNTRUST BANK	22,260	22,260		17,260	17,260			(5,000)
S & P Indexed Options	3,016	03/03/2010	696	03/03/2009	SUNTRUST BANK	75,600	75,600		58,269	58,269			(17,331)
S & P Indexed Options	1,112	03/10/2010	720	03/10/2009	SUNTRUST BANK	31,040	31,040		21,485	21,485			(9,555)
S & P Indexed Options	3,189	03/19/2010	784	03/19/2009	SUNTRUST BANK	95,000	95,000		56,656	56,656			(38,344)
S & P Indexed Options	1,561	03/26/2010	833	03/26/2009	SUNTRUST BANK	49,790	49,790		23,381	23,381			(26,409)
S & P Indexed Options	1,348	01/08/2010	890	01/09/2009	BARCLAYS BANK PLC	48,240	48,240		223	223			(48,017)
S & P Indexed Options	2,335	04/03/2009	1370	04/04/2008	BANC OF AMERICA	60,160	60,160						
S & P Indexed Options	3,454	04/09/2009	1361	04/10/2008	SUNTRUST BANK	89,300	89,300						
S & P Indexed Options	2,589	04/17/2009	1390	04/18/2008	BANC OF AMERICA	67,680	67,680						
S & P Indexed Options	3,434	04/24/2009	1398	04/25/2008	BANC OF AMERICA	91,200	91,200						
S & P Indexed Options	3,183	05/01/2009	1414	05/02/2008	BANC OF AMERICA	85,500	85,500						
S & P Indexed Options	4,466	05/08/2009	1388	05/09/2008	BANC OF AMERICA	119,660	119,660						
S & P Indexed Options	2,315	05/15/2009	1425	05/16/2008	MERRILL LYNCH	65,340	65,340						
S & P Indexed Options	2,980	05/22/2009	1376	05/23/2008	BANC OF AMERICA	79,540	79,540						
S & P Indexed Options	3,846	06/05/2009	1404	06/05/2008	BANC OF AMERICA	105,300	105,300						
S & P Indexed Options	3,239	06/10/2009	1358	06/10/2008	BANC OF AMERICA	79,640	79,640						
S & P Indexed Options	4,170	06/19/2009	1343	06/19/2008	SUNTRUST BANK	111,440	111,440						
S & P Indexed Options	2,182	06/26/2009	1283	06/26/2008	BANC OF AMERICA	52,920	52,920						
S & P Indexed Options	3,484	07/02/2009	1263	07/03/2008	BANC OF AMERICA	79,640	79,640						
S & P Indexed Options	4,149	07/10/2009	1253	07/10/2008	BANC OF AMERICA	93,080	93,080						
S & P Indexed Options	3,332	07/17/2009	1261	07/18/2008	BANC OF AMERICA	75,180	75,180						
S & P Indexed Options	3,832	07/24/2009	1253	07/24/2008	BANC OF AMERICA	88,800	88,800						
S & P Indexed Options	476	07/31/2009	1260	08/01/2008	SUNTRUST BANK	12,120	12,120						
S & P Indexed Options	3,967	07/31/2009	1260	08/01/2008	SUNTRUST BANK	119,000	119,000						
S & P Indexed Options	4,748	08/05/2009	1285	08/05/2008	SUNTRUST BANK	143,960	143,960						
S & P Indexed Options	3,240	08/07/2009	1296	08/08/2008	BANC OF AMERICA	97,860	97,860						
S & P Indexed Options	4,974	08/19/2009	1267	08/19/2008	BNP Paribas	141,750	141,750						(20,039)

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1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
S & P Indexed Options	4,721	08/21/2009	1292	08/22/2008	BANC OF AMERICA	137,250	137,250						
S & P Indexed Options	6,359	09/04/2009	1242	09/05/2008	SUNTRUST BANK	174,590	174,590						
S & P Indexed Options	2,029	09/10/2009	1232	09/10/2008	SUNTRUST BANK	57,250	57,250						
S & P Indexed Options	4,143	09/18/2009	1255	09/19/2008	BANC OF AMERICA	113,880	113,880						
S & P Indexed Options	4,039	09/25/2009	1213	09/26/2008	BANC OF AMERICA	107,310	107,310						
S & P Indexed Options	6,368	10/02/2009	1099	10/03/2008	BANC OF AMERICA	151,200	151,200						
S & P Indexed Options	4,226	10/09/2009	899	10/10/2008	SUNTRUST BANK	74,480	74,480						(18,656)
S & P Indexed Options	4,572	10/16/2009	941	10/17/2008	SUNTRUST BANK	84,710	84,710						(4,985)
S & P Indexed Options	4,790	10/23/2009	877	10/24/2008	BANC OF AMERICA	70,140	70,140		263	263			(15,440)
S & P Indexed Options	7,662	11/05/2009	953	11/05/2008	BNP Paribas	127,750	127,750						(54,539)
S & P Indexed Options	4,341	11/12/2009	852	11/12/2008	SUNTRUST BANK	65,860	65,860		3,512	3,512			(20,401)
S & P Indexed Options	4,711	11/19/2009	807	11/19/2008	BANC OF AMERICA	58,900	58,900		611	611			(19,349)
S & P Indexed Options	5,069	11/25/2009	888	11/26/2008	SUNTRUST BANK	76,500	76,500		3,507	3,507			(13,944)
S & P Indexed Options	4,338	12/04/2009	876	12/05/2008	SUNTRUST BANK	63,460	63,460		2,660	2,660			(15,025)
S & P Indexed Options	4,448	12/10/2009	899	12/10/2008	SUNTRUST BANK	67,600	67,600		2,800	2,800			(12,876)
S & P Indexed Options	6,532	12/18/2009	888	12/19/2008	BANC OF AMERICA	110,200	110,200		5,254	5,254			(55,585)
S & P Indexed Options	4,377	12/24/2009	868	12/24/2008	SUNTRUST BANK	85,500	85,500		9,372	9,372			(13,085)
S & P Indexed Options	4,529	01/05/2010	927	01/05/2009	BNP Paribas	86,100	86,100		17,850	17,850			(68,250)
S & P Indexed Options	2,583	01/08/2010	890	01/09/2009	BARCLAYS BANK PLC	49,910	49,910						(49,910)
S & P Indexed Options	3,882	01/15/2010	850	01/16/2009	SUNTRUST BANK	66,660	66,660		6,374	6,374			(60,286)
S & P Indexed Options	3,486	01/22/2010	832	01/23/2009	BNP Paribas	55,100	55,100		13,180	13,180			(41,920)
S & P Indexed Options	4,493	02/05/2010	846	02/05/2009	SUNTRUST BANK	75,240	75,240		3,139	3,139			(72,101)
S & P Indexed Options	3,143	02/10/2010	827	02/10/2009	SUNTRUST BANK	52,260	52,260		4,302	4,302			(47,958)
S & P Indexed Options	2,534	02/17/2010	789	02/17/2009	SUNTRUST BANK	39,000	39,000		14,548	14,548			(24,452)
S & P Indexed Options	4,010	02/24/2010	773	02/24/2009	SUNTRUST BANK	60,450	60,450		29,770	29,770			(30,680)
S & P Indexed Options	4,165	03/03/2010	696	03/03/2009	SUNTRUST BANK	55,100	55,100		26,857	26,857			(28,243)
S & P Indexed Options	3,613	03/10/2010	720	03/10/2009	SUNTRUST BANK	54,080	54,080		23,339	23,339			(30,741)
S & P Indexed Options	3,444	03/19/2010	784	03/19/2009	SUNTRUST BANK	52,920	52,920		20,394	20,394			(32,526)
S & P Indexed Options	4,082	03/26/2010	833	03/26/2009	SUNTRUST BANK	68,000	68,000		20,172	20,172			(47,828)
S & P Indexed Options	584	04/03/2009	1370	04/04/2008	BANC OF AMERICA	28,640	28,640						
S & P Indexed Options	955	04/09/2009	1361	04/10/2008	SUNTRUST BANK	47,060	47,060						
S & P Indexed Options	503	04/17/2009	1390	04/18/2008	BANC OF AMERICA	25,060	25,060						
S & P Indexed Options	572	04/24/2009	1398	04/25/2008	BANC OF AMERICA	28,800	28,800						
S & P Indexed Options	1,061	05/01/2009	1414	05/02/2008	BANC OF AMERICA	54,000	54,000						
S & P Indexed Options	216	05/08/2009	1388	05/09/2008	BANC OF AMERICA	10,830	10,830						
S & P Indexed Options	351	05/15/2009	1425	05/16/2008	MERRILL LYNCH	19,300	19,300						
S & P Indexed Options	363	05/22/2009	1376	05/23/2008	BANC OF AMERICA	18,100	18,100						
S & P Indexed Options	1,353	06/05/2009	1404	06/05/2008	BANC OF AMERICA	69,350	69,350						
S & P Indexed Options	294	06/10/2009	1358	06/10/2008	BANC OF AMERICA	14,200	14,200						
S & P Indexed Options	372	06/19/2009	1343	06/19/2008	SUNTRUST BANK	17,650	17,650						
S & P Indexed Options	312	06/26/2009	1283	06/26/2008	BANC OF AMERICA	14,280	14,280						

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Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
S & P Indexed Options	475	07/02/2009	1263	07/03/2008	BANC OF AMERICA	23,160	23,160						
S & P Indexed Options	873	07/17/2009	1261	07/18/2008	BANC OF AMERICA	42,240	42,240						
S & P Indexed Options	389	08/05/2009	1285	08/05/2008	SUNTRUST BANK	19,250	19,250						
S & P Indexed Options	474	08/19/2009	1267	08/19/2008	BNP Paribas	23,580	23,580						(4,861)
S & P Indexed Options	568	09/10/2009	1232	09/10/2008	SUNTRUST BANK	26,040	26,040						
S & P Indexed Options	412	09/25/2009	1213	09/26/2008	BANC OF AMERICA	19,000	19,000						(7)
S & P Indexed Options	1,092	10/02/2009	1099	10/03/2008	BANC OF AMERICA	45,240	45,240						(54)
S & P Indexed Options	778	10/09/2009	899	10/10/2008	SUNTRUST BANK	22,120	22,120						(8,628)
S & P Indexed Options	1,382	10/16/2009	941	10/17/2008	SUNTRUST BANK	41,470	41,470						(6,458)
S & P Indexed Options	789	08/19/2009	1267	08/18/2008	BNP Paribas	71,000	71,000		3,183	3,183			105
S & P Indexed Options	1,047	10/21/2009	955	10/20/2008	JP Morgan	130,000	130,000		2,754	2,754			(47,183)
S & P Indexed Options	2,374	01/14/2010	843	01/13/2009	BANC OF AMERICA	230,000	230,000		99,673	99,673			(130,327)
S & P Indexed Options	1,193	02/03/2010	839	02/02/2009	BARCLAYS BANK PLC	128,900	128,900		82,500	82,500			(46,400)
S & P Indexed Options	1,285	03/17/2010	778	03/16/2009	BARCLAYS BANK PLC	113,100	113,100		122,199	122,199			9,099
0199999 Call Options - Hedging						55,369,555	55,369,555	X X X	9,116,158	9,116,158			(12,970,304)
0499999 Subtotal - Call Options						55,369,555	55,369,555	X X X	9,116,158	9,116,158			(12,970,304)
2599999 Subtotal -Hedging						55,369,555	55,369,555	X X X	9,116,158	9,116,158			(12,970,304)
9999999 Totals						55,369,555	55,369,555	X X X	9,116,158	9,116,158			(12,970,304)

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SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
NONE													
999999 Totals								XXX					

E06.6

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure	
NONE															
999999 Totals								X X X							

E07

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Open at Current Statement Date

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
NONE												
999999 Totals						X X X	X X X					

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
AMERICAN WATER CAP CORP ST		03/10/2009		04/15/2009	2,998,559		2,159
AUTOZONE INC ST		02/12/2009		04/09/2009	9,995,183		29,405
CIGNA CORP ST		02/17/2009		04/02/2009	6,999,475		23,003
ITT CORP ST		03/16/2009		06/03/2009	11,947,983		11,683
KELLOGG CO ST		03/19/2009		06/10/2009	9,978,382		3,438
STAPLES INC ST		02/26/2009		04/27/2009	9,985,770		18,548
VOLKSWAGEN OF AMERICA ST		03/05/2009		05/04/2009	14,955,140		33,807
WELLPOINT INC ST		02/26/2009		05/11/2009	9,984,635		13,024
WELLPOINT INC ST		03/09/2009		06/01/2009	6,983,254		6,120
CADBURY SCHWEPPES FIN PLC ST		02/27/2009		05/07/2009	1,997,236		2,603
CENTRICA PLC ST		02/17/2009		05/05/2009	9,981,308		24,086
CENTRICA PLC ST		02/23/2009		05/18/2009	6,981,899		14,566
INGERSOLL RAND GL HLDG CO ST		03/17/2009		04/30/2009	9,973,164		11,983
3999999 Credit Tenant Loans - Issuer Obligations					112,761,988		194,425
4199999 Subtotals - Credit Tenant Loans					112,761,988		194,425
7799999 Total Bonds - Subtotals - Issuer Obligations					112,761,988		194,425
8399999 Total Bonds - Subtotals - Bonds					112,761,988		194,425
8699999 Total Cash Equivalents					112,761,988		194,425

E09