



QUARTERLY STATEMENT

As of March 31, 2012
of the Condition and Affairs of the

AXA EQUITABLE LIFE INSURANCE COMPANY

NAIC Group Code 0968 0968 NAIC Company Code 62944 Employer's ID Number 13-5570651
(Current) (Prior)

Organized under the Laws of New York State of Domicile or Port of Entry New York Country of Domicile United States of America

Incorporated/Organized: July 26, 1859 Commenced Business: July 28, 1859

Statutory Home Office: 1290 Avenue of the Americas New York, New York 10104

Main Administrative Office: 1290 Avenue of the Americas New York, New York 10104 - Telephone Number: (212) 554-1234

Mail Address: 1290 Avenue of the Americas New York, New York 10104 - Controllers 12th Floor, Telephone Number: (212) 554-1234

Primary Location of Books and Records: 1290 Avenue of the Americas, New York, New York 10104 (212) 554-1234

Internet Website Address: www.axa-equitable.com

Statutory Statement Contact: Nicholas Gismondi, Vice President (201) 743-5073

E-Mail Address: controllers@axa-equitable.com

Fax Number: (201) 743-5006

OFFICERS

MARK PEARSON
Chairman of the Board and
Chief Executive Officer

ANDREW JOHN McMAHON
President

NICHOLAS BURRITT LANE
Senior Executive Vice President

SALVATORE FERNANDO PIAZZOLLA
Senior Executive Vice President

CHARLES ANGELO MARINO
Executive Vice President and
Chief Actuary

ANDREA MARIE NITZAN #
Executive Vice President

BERTRAND POUPART-LAFARGE #
Executive Vice President, Chief
Financial Officer, Chief Investment
Officer and Treasurer

DAVE SOL HATTEM #
Senior Vice President and
General Counsel

KEITH ELLIOTT FLOMAN
Senior Vice President and Appointed Actuary

ANDREW OWEN RAFTIS
Senior Vice President and Auditor

KAREN FIELD HAZIN
Vice President, Secretary and
Associate General Counsel

DIRECTORS

HENRI de CASTRIES
CHARLYNN GOINS
PETER STEPHEN KRAUS
LORIE ANN SLUTSKY

RAMON EUGENE de OLIVEIRA
DANNY LYMAN HALE
ANDREW JOHN McMAHON
EZRA SULEIMAN

DENIS DUVERNE
ANTHONY JOHN HAMILTON
MARK PEARSON
RICHARD CHARLES VAUGHAN

State of..... New York.....

County of..... New York.....

} ss

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

ANDREA MARIE NITZAN
Executive Vice President

KEITH ELLIOTT FLOMAN
Senior Vice President and Appointed Actuary

KAREN FIELD HAZIN
Vice President, Secretary and Associate
General Counsel

Subscribed and sworn to before me this
11th day of May 2012

Orchid Garbutt
Notary Public, State of New York
No. 01GA6049018
Qualified in: Kings County
Certificate filed in New York County
Commission Expires: 10/02/2014



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

Yes (x) No ()

AXA EQUITABLE LIFE INSURANCE COMPANY
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.....	30,340,337,113	0	30,340,337,113	29,990,245,689
2. Stocks:				
2.1 Preferred stocks.....	315,943,579	0	315,943,579	274,743,068
2.2 Common stocks.....	545,833,209	0	545,833,209	350,809,173
3. Mortgage loans on real estate:				
3.1 First liens.....	4,689,780,934	0	4,689,780,934	4,668,302,829
3.2 Other than first liens.....	7,565,336	0	7,565,336	3,583,864
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	1
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....233,256,366), cash equivalents (\$.....0) and short-term investments (\$.....589,315,863).....	822,572,234	0	822,572,234	2,185,681,059
6. Contract loans (including \$.....0 premium notes).....	3,527,172,309	4,690,004	3,522,482,305	3,535,999,463
7. Derivatives.....	1,033,480,390	0	1,033,480,390	1,592,650,758
8. Other invested assets.....	1,752,099,399	1,054,786	1,751,044,613	1,612,582,303
9. Receivables for securities.....	706,776	0	706,776	47,127,141
10. Securities lending reinvested collateral assets.....	0	0	0	0
11. Aggregate write-ins for invested assets.....	60,331,409	0	60,331,409	1,167,104
12. Subtotals, cash and invested assets (Lines 1 to 11).....	43,095,822,688	5,744,790	43,090,077,898	44,262,892,452
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	557,393,854	0	557,393,854	543,712,316
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	(9,808,997)	2,681,874	(12,490,871)	(30,039,289)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	112,754,880	0	112,754,880	115,048,904
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	76,260,331	0	76,260,331	82,339,669
16.2 Funds held by or deposited with reinsured companies.....	1,004,944	0	1,004,944	937,937
16.3 Other amounts receivable under reinsurance contracts.....	18,865,453	0	18,865,453	20,827,471
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	122,059,145	0	122,059,145	0
18.2 Net deferred tax asset.....	1,241,503,007	768,082,240	473,420,767	743,162,657
19. Guaranty funds receivable or on deposit.....	13,195,714	0	13,195,714	13,184,233
20. Electronic data processing equipment and software.....	189,601,231	183,592,105	6,009,126	5,304,624
21. Furniture and equipment, including health care delivery assets (\$.....0).....	15,672,090	15,672,090	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	15	0	15	5,274
23. Receivables from parent, subsidiaries and affiliates.....	165,099,749	0	165,099,749	144,648,302
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	876,191,045	50,147,801	826,043,244	811,784,525
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	46,475,615,149	1,025,920,900	45,449,694,249	46,713,809,075
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	95,286,854,014	0	95,286,854,014	87,781,819,015
28. Total (Lines 26 and 27).....	141,762,469,163	1,025,920,900	140,736,548,263	134,495,628,090

DETAILS OF WRITE-INS

1101. Collateral on Derivative Instruments.....	51,317,458	0	51,317,458	0
1102. Miscellaneous invested assets.....	9,013,951	0	9,013,951	1,167,104
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	60,331,409	0	60,331,409	1,167,104
2501. Aviation reinsurance premiums due and unpaid.....	716,515	0	716,515	732,626
2502. Accrued charges for administrative, separate accounts, claim service and other fees.....	3,242,701	0	3,242,701	3,017,155
2503. Miscellaneous assets.....	57,343,752	0	57,343,752	63,310,337
2598. Summary of remaining write-ins for Line 25 from overflow page.....	814,888,077	50,147,801	764,740,276	744,724,407
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	876,191,045	50,147,801	826,043,244	811,784,525

AXA EQUITABLE LIFE INSURANCE COMPANY
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....39,427,848,741 less \$.....0 included in Line 6.3 (including \$.....121,183 Modco Reserve).....	39,427,848,741	39,404,483,965
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	495,898,989	488,898,485
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	856,613,346	863,866,183
4. Contract claims:		
4.1 Life.....	394,082,043	389,573,105
4.2 Accident and health.....	64,748,494	63,692,245
5. Policyholders' dividends \$.....3,989,450 and coupons \$.....0 due and unpaid.....	3,989,450	2,916,100
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	216,465,999	292,178,200
6.2 Dividends not yet apportioned (including \$.....0 Modco).....	73,044,550	0
6.3 Coupons and similar benefits (including \$.....0 Modco).....	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6.....	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....11,547 discount; including \$.....537,513 accident and health premiums.....	5,699,042	6,933,113
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....	0	0
9.2 Provision for experience rating refunds, including the liability of \$.....0 accident and health experience rating refunds of which \$.....0 is for medical loss ratio rebate per the Public Health Service Act.....	1,994,211	2,570,196
9.3 Other amounts payable on reinsurance, including \$.....103,007 assumed and \$.....1,113,824 ceded.....	1,216,831	1,041,483
9.4 Interest Maintenance Reserve.....	131,758,995	136,112,916
10. Commissions to agents due or accrued - life and annuity contracts \$.....14,296,877, accident and health \$.....188,318 and deposit-type contract funds \$.....0.....	14,485,195	27,097,774
11. Commissions and expense allowances payable on reinsurance assumed.....	4,126,766	3,883,914
12. General expenses due or accrued.....	150,263,929	204,426,659
13. Transfers to Separate Accounts due or accrued (net) (including \$.....(2,451,631,279) accrued for expense allowances recognized in reserves, net of reinsured allowances).....	(2,499,985,823)	(2,435,333,177)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	29,651,710	29,277,205
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....	0	70,953,124
15.2 Net deferred tax liability.....	0	0
16. Unearned investment income.....	3,122,545	3,210,662
17. Amounts withheld or retained by company as agent or trustee.....	1,077,009,318	1,461,156,339
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....	0	0
19. Remittances and items not allocated.....	167,098,430	151,316,083
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	12	4,332
21. Liability for benefits for employees and agents if not included above.....	547,000,797	503,691,593
22. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
23. Dividends to stockholders declared and unpaid.....	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	484,595,447	220,435,822
24.02 Reinsurance in unauthorized companies.....	243,734,239	83,463,042
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....	0	0
24.04 Payable to parent, subsidiaries and affiliates.....	1,391,610	8,547,594
24.05 Drafts outstanding.....	0	0
24.06 Liability for amounts held under uninsured plans.....	0	0
24.07 Funds held under coinsurance.....	0	0
24.08 Derivatives.....	0	0
24.09 Payable for securities.....	151,733,498	3,249,256
24.10 Payable for securities lending.....	0	0
24.11 Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	200,843,853	198,658,793
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	42,248,432,217	42,186,305,006
27. From Separate Accounts statement.....	95,209,154,960	87,684,506,989
28. Total liabilities (Lines 26 and 27).....	137,457,587,177	129,870,811,995
29. Common capital stock.....	2,500,000	2,500,000
30. Preferred capital stock.....	0	0
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	1,524,929,500	1,524,924,800
33. Gross paid in and contributed surplus.....	2,605,484,036	2,605,411,679
34. Aggregate write-ins for special surplus funds.....	859,900,916	1,305,700,916
35. Unassigned funds (surplus).....	(1,713,853,366)	(813,721,300)
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....77,699,054 in Separate Accounts Statement).....	3,276,461,086	4,622,316,095
38. Totals of Lines 29, 30 and 37.....	3,278,961,086	4,624,816,095
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3).....	140,736,548,263	134,495,628,090
DETAILS OF WRITE-INS		
2501. Unearned premium reserve for aviation reinsurance.....	2,941	2,941
2502. Aviation reinsurance losses.....	15,338,396	15,272,011
2503. Accrued interest on policy claims and other contract funds.....	30,184,249	17,895,921
2598. Summary of remaining write-ins for Line 25 from overflow page.....	155,318,267	165,487,920
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	200,843,853	198,658,793
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. Reserve for aviation reinsurance.....	30,000,000	30,000,000
3402. Special contingent reserve fund for separate accounts.....	2,500,000	2,500,000
3403. Separate account annuitant mortality fluctuation funds.....	827,400,916	827,400,916
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	445,800,000
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	859,900,916	1,305,700,916

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	2,930,999,328	2,649,102,770	10,354,626,881
2. Considerations for supplementary contracts with life contingencies.....	5,774,196	10,288,070	30,943,741
3. Net investment income.....	517,917,921	581,494,780	2,617,985,970
4. Amortization of Interest Maintenance Reserve (IMR).....	5,595,168	6,564,210	30,812,300
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....	262,141	33,391	6,235,099
6. Commissions and expense allowances on reinsurance ceded.....	5,337,560	5,792,912	26,893,511
7. Reserve adjustments on reinsurance ceded.....	(1,388,083)	(3,058,063)	(6,596,436)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	293,728,641	304,662,079	1,189,382,319
8.2 Charges and fees for deposit-type contracts.....	0	0	0
8.3 Aggregate write-ins for miscellaneous income.....	31,104,749	184,794,362	314,883,637
9. Totals (Lines 1 to 8.3).....	3,789,331,621	3,739,674,511	14,565,167,022
10. Death benefits.....	367,937,844	346,368,683	1,360,639,494
11. Matured endowments (excluding guaranteed annual pure endowments).....	1,553,326	1,599,861	5,502,861
12. Annuity benefits.....	366,694,525	348,256,156	1,361,884,173
13. Disability benefits and benefits under accident and health contracts.....	17,940,852	20,825,506	56,588,283
14. Coupons, guaranteed annual pure endowments and similar benefits.....	0	0	0
15. Surrender benefits and withdrawals for life contracts.....	1,996,106,520	2,038,622,862	7,867,534,794
16. Group conversions.....	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds.....	31,386,264	20,622,406	62,469,046
18. Payments on supplementary contracts with life contingencies.....	16,635,509	17,009,441	67,823,668
19. Increase in aggregate reserves for life and accident and health contracts.....	30,365,280	(304,387,737)	2,766,860,924
20. Totals (Lines 10 to 19).....	2,828,620,120	2,488,917,178	13,549,303,243
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	311,498,415	269,992,501	1,206,505,164
22. Commissions and expense allowances on reinsurance assumed.....	2,400,569	2,052,208	8,263,600
23. General insurance expenses.....	149,942,840	154,686,037	654,508,111
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	23,149,680	24,632,716	81,623,290
25. Increase in loading on deferred and uncollected premiums.....	3,102,778	(2,412,648)	(2,667,099)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	(45,318,299)	(117,284,381)	(740,445,494)
27. Aggregate write-ins for deductions.....	(6,100,739)	47,506,706	102,367,727
28. Totals (Lines 20 to 27).....	3,267,295,364	2,868,090,317	14,859,458,542
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	522,036,257	871,584,194	(294,291,520)
30. Dividends to policyholders.....	72,663,719	84,285,689	290,155,984
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	449,372,538	787,298,505	(584,447,504)
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	404,139,605	129,918,077	(947,113,752)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	45,232,933	657,380,428	362,666,248
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(282,793,711) (excluding taxes of \$.....668,364 transferred to the IMR).....	(543,372,289)	(305,738,342)	604,397,130
35. Net income (Line 33 plus Line 34).....	(498,139,356)	351,642,086	967,063,378
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year.....	4,624,816,095	3,801,285,244	3,801,285,244
37. Net income (Line 35).....	(498,139,356)	351,642,086	967,063,378
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....(158,104,275).....	(215,306,755)	28,699,691	148,592,634
39. Change in net unrealized foreign exchange capital gain (loss).....	1,549,313	1,816,609	(2,109,204)
40. Change in net deferred income tax.....	344,204,545	(143,317,817)	(428,260,318)
41. Change in nonadmitted assets.....	(515,575,366)	131,510,183	154,334,880
42. Change in liability for reinsurance in unauthorized companies.....	(160,271,197)	26,552,164	296,040,699
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....	0	0	(2,724,934)
44. Change in asset valuation reserve.....	(264,159,624)	(2,127,521)	210,126,704
45. Change in treasury stock.....	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....	(18,392,762)	(6,351,071)	(11,314,350)
47. Other changes in surplus in Separate Accounts Statement.....	(19,875,123)	6,727,139	19,564,087
48. Change in surplus notes.....	4,700	4,700	18,800
49. Cumulative effect of changes in accounting principles.....	0	0	(79,600,000)
50. Capital changes:			
50.1 Paid in.....	0	0	0
50.2 Transferred from surplus (Stock Dividend).....	0	0	0
50.3 Transferred to surplus.....	0	0	0
51. Surplus adjustment:			
51.1 Paid in.....	72,357	72,798	260,326
51.2 Transferred to capital (Stock Dividend).....	0	0	0
51.3 Transferred from capital.....	0	0	0
51.4 Change in surplus as a result of reinsurance.....	0	0	0
52. Dividends to stockholders.....	0	0	(379,000,000)
53. Aggregate write-ins for gains and losses in surplus.....	34,259	0	(69,461,851)
54. Net change in capital and surplus (Lines 37 through 53).....	(1,345,855,009)	395,228,961	823,530,851
55. Capital and surplus as of statement date (Lines 36 + 54).....	3,278,961,086	4,196,514,205	4,624,816,095
DETAILS OF WRITE-INS			
08.301. Aviation reinsurance premuims.....	0	0	(195,011)
08.302. Sundry receipts and adjustments.....	31,104,749	184,794,362	315,078,648
08.303.	0	0	0
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	31,104,749	184,794,362	314,883,637
2701. Aviation reinsurance losses.....	579,798	752,643	989,668
2702. Increase (decrease) in certain liabilities.....	5,732,381	6,267,699	31,934,709
2703. Sundry disbursements and adjustments.....	(12,515,516)	40,471,874	66,062,544
2798. Summary of remaining write-ins for Line 27 from overflow page.....	102,598	14,490	3,380,806
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(6,100,739)	47,506,706	102,367,727
5301. Tax Benefit Associated with Compensation Plans.....	34,259	0	817,164
5302. Additional Minimum Liability on Qualified Pension Plan.....	0	0	(111,382,000)
5303. Additional Admitted Deferred Tax Asset.....	0	0	96,200,000
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	(55,097,015)
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	34,259	0	(69,461,851)

AXA EQUITABLE LIFE INSURANCE COMPANY
CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,916,716,065	2,637,444,471	10,372,316,487
2. Net investment income.....	495,017,561	579,651,749	2,632,930,542
3. Miscellaneous income.....	321,161,812	485,403,949	1,483,294,566
4. Total (Lines 1 through 3).....	3,732,895,438	3,702,500,169	14,488,541,595
5. Benefit and loss related payments.....	2,777,702,918	2,762,773,323	10,764,168,149
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	19,332,496	(176,663,246)	(1,105,638,700)
7. Commissions, expenses paid and aggregate write-ins for deductions.....	513,657,131	482,890,106	1,866,487,098
8. Dividends paid to policyholders.....	74,258,020	83,746,200	326,816,244
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	65,058,806	(14,900,919)	(64,879,082)
10. Total (Lines 5 through 9).....	3,450,009,371	3,137,845,464	11,786,953,709
11. Net cash from operations (Line 4 minus Line 10).....	282,886,067	564,654,705	2,701,587,886
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,620,059,208	1,857,255,078	4,943,477,005
12.2 Stocks.....	13,147,082	2,463,856	877,867,724
12.3 Mortgage loans.....	299,951,814	153,159,763	448,429,803
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	77,339,782	83,815,388	329,082,988
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(8)	(56)	10,946
12.7 Miscellaneous proceeds.....	(908,584,894)	(397,296,634)	1,268,436,937
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,101,912,984	1,699,397,395	7,867,305,403
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,941,838,208	1,587,921,128	7,048,309,948
13.2 Stocks.....	51,689,945	3,442,808	841,052,440
13.3 Mortgage loans.....	331,970,988	224,896,590	1,167,058,765
13.4 Real estate.....	0	0	1
13.5 Other invested assets.....	94,195,607	73,270,325	360,891,607
13.6 Miscellaneous applications.....	67,663,064	5,538,540	207,690,301
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,487,357,811	1,895,069,391	9,625,003,062
14. Net increase (decrease) in contract loans and premium notes.....	(13,423,166)	(12,435,081)	(37,696,037)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(1,372,021,662)	(183,236,915)	(1,720,001,622)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	72,357	72,798	260,326
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(13,369,833)	(8,738,659)	(43,505,106)
16.5 Dividends to stockholders.....	0	0	379,000,000
16.6 Other cash provided (applied).....	(260,675,755)	(96,344,606)	500,017,031
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(273,973,231)	(105,010,467)	77,772,251
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(1,363,108,825)	276,407,323	1,059,358,515
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	2,185,681,059	1,126,322,544	1,126,322,544
19.2 End of period (Line 18 plus Line 19.1).....	822,572,234	1,402,729,867	2,185,681,059
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Non cash acquisition of investments.....	12,739,945	661,176,678	672,217,573
20.0002 Non cash disposition of investments.....	10,836,504	650,096,521	660,804,871

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....	0	0	0
2. Ordinary life insurance.....	673,056,043	654,004,991	2,671,282,963
3. Ordinary individual annuities.....	1,309,773,549	754,468,994	3,657,512,972
4. Credit life (group and individual).....	0	0	0
5. Group life insurance.....	0	0	0
6. Group annuities.....	1,079,471,332	1,365,742,972	4,589,212,624
7. A&H - group.....	0	0	0
8. A&H - credit (group and individual).....	0	0	0
9. A&H - other.....	22,599,264	23,944,147	93,104,075
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	3,084,900,188	2,798,161,104	11,011,112,634
12. Deposit-type contracts.....	0	0	0
13. Total.....	3,084,900,188	2,798,161,104	11,011,112,634

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

1 A. Accounting Practices

The accompanying financial statements of AXA Equitable Life Insurance Company ("AXA Equitable") have been prepared in conformity with accounting practices prescribed or permitted by the New York State Department of Financial Services ("SAP").

The New York State Department of Financial Services recognizes only SAP for determining and reporting the financial condition and results of operations of an insurance company, in order to determine its solvency under the New York State Insurance Laws. 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 New York. There are no differences in net income and capital and surplus between NAIC SAP and SAP for AXA Equitable.

Note 2 - Accounting Changes and Corrections of Errors

The Company adopted SSAP No. 101, Income Taxes, a replacement of SSAP No. 10R and SSAP No.10 with an adoption date effective January 1, 2012. Implementation of this guidance did not have a material impact on the Company's financial statements

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

D. Loan-backed Securities

The table below summarizes the amount of the Company's investment in loan-backed securities:

<u>Assets</u>	<u>Admitted Value as of March 31, 2012</u>	<u>Fair Value as of March 31, 2012</u>
Loan-backed securities	2,169,495,356	2,107,419,536

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker-dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The retrospective adjustment method is predominately used to value all securities; the prospective adjustment method was used to value issues in default and issues that have a variable interest rate.

(2) Loan-backed securities with a recognized other than temporary impairment as of March 31, 2012 are as follows:

	1	2a	2b	3
	Amortized Cost Basis before Other than Temporary Impairment (OTTI)	Unrealized Losses	Other than Temporary Impairment Recognized	Fair Value 1-(2a+2b)
		Interest	Non-interest	
Aggregate Intent to Sell	-	-	-	-
Aggregate Intent & Ability	-	-	-	-
PV of Cash Flows < Amortization Cost	422,760,602	27,628,536	320,084,084	75,047,983

The \$27,628,536 of unrealized losses includes \$37,606,944 of valuation allowances already recognized through surplus.

The \$320,084,084 of OTTI includes \$3,388,302 of current year impairments.

NOTES TO FINANCIAL STATEMENTS

(3) Each loan-backed security held with a recognized other than temporary impairment recorded during the current quarter, reflecting the present value of cash flows expected to be collected as less than the amortized cost basis of the securities, is as follows:

1	2	3	4	5	6
CUSIP	Book/Adjusted Carrying Value before current period OTTI	Projected Cash Flows	Recognized other- than-temporary impairment 2-3	Amortized cost after OTTI	Fair Value
20173QAQ4	3,607,675	219,373	3,388,302	219,373	219,373
	3,607,675	219,373	3,388,302	219,373	219,373

(4) Impaired (fair value is less than amortized cost) loan-backed securities for which an other than temporary impairment has not been recognized as a realized loss as of March 31, 2012 are as follows:

	1	2
	Unrealized Losses	Fair Value
Securities in continuous unrealized loss position < 12 months	7,930,407	221,476,057
Securities in continuous unrealized loss position ≥ 12 months	349,425,697	858,327,844

The \$357,356,104 of unrealized losses includes \$ 189,434,715 of valuation allowances already recognized through surplus.

(5) The Company does not currently hold any loan-backed securities with off-balance sheet risk.

The Company does not hold any loan-backed investments that have not been evaluated for impairment in accordance with SSAP #27. The Company does not currently hold any loan-backed securities with off-balance sheet risk.

The Company loan-backed securities are primarily comprised of commercial mortgaged backed securities (CMBS). Portfolio credit risk is mitigated through diversification by property type (office, retail, industrial, etc.), location and maturity.

Significant Exposure as of March 31, 2012

<u>State</u>	<u>Admitted Value</u>	<u>Fair Value</u>
CA	220,928,105	165,791,802
NY	152,098,137	109,673,295

Collateral interest consists of stabilized first mortgages on commercial real estate, with contractual cash flows.

The Company’s management, with the assistance of its investment advisors, monitors the investment performance of its portfolio. This review process culminates with a quarterly review of certain assets by the Company’s Investments Under Surveillance Committee that evaluates whether any investments are other than temporarily impaired. The review considers an analysis of individual credit metrics of each insurer as well as industry fundamentals and the outlook for the future. Based on the analysis, a determination is made as to the ability of the issuer to service its debt obligation on an ongoing basis. If this ability is deemed to be impaired, then the appropriate provisions are taken.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 - Debt

No significant change.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

No significant change.

Note 13 - Capital and Surplus, Shareholders’ Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Contingencies

A-D. No significant change.

E. Other Contingencies

Litigation

There have been no new material legal proceedings and no material developments in specific litigations previously reported in the Company’s Notes to Financial Statements for the year ended December 31, 2011, except as set forth below:

AllianceBernstein Litigation

During first quarter 2012, AllianceBernstein received a legal letter of claim (the “Letter of Claim”) sent on behalf of a former European pension fund client, alleging that AllianceBernstein Limited (a wholly owned subsidiary of AllianceBernstein organized in the United Kingdom) was negligent and failed to meet certain applicable standards of care with respect to AllianceBernstein’s initial investment and management of a £500 million portfolio of U.S. mortgage-backed securities. The alleged damages range between \$177 million and \$234 million plus compound interest on an alleged \$125 million of realized losses in the portfolio. AllianceBernstein believes that it has strong defenses to these claims and will defend them vigorously.

In addition to the matters described above, a number of lawsuits, claims and assessments have been filed against life and health insurers and asset managers in the jurisdictions in which AXA Equitable and its respective subsidiaries do business. These proceedings involve, among other things, insurers’ sales practices, alleged agent misconduct, alleged failure to properly supervise agents, contract administration, breach of fiduciary duties, mismanagement of client funds and other matters. Some of the matters have resulted in the award of substantial judgments against other insurers and asset managers, including material amounts of punitive damages, or in substantial settlements. In some states, juries have substantial discretion in awarding punitive damages. AXA Equitable and its subsidiaries from time to time are involved in such proceedings. Some of these actions and proceedings filed against AXA Equitable and its subsidiaries have been brought on behalf of various alleged classes of claimants and certain of these claimants seek damages of unspecified amounts. While the ultimate outcome of such matters cannot be predicted with certainty, in the opinion of management no such matter is likely to have a material adverse effect on AXA Equitable’s financial position or results of operations. However, it should be noted that the frequency of large damage awards, including large punitive damage awards that bear little or no relation to actual economic damages incurred by plaintiffs in some jurisdictions, continues to create the potential for an unpredictable judgment in any given matter.

NOTES TO FINANCIAL STATEMENTS

Although the outcome of litigation and regulatory matters generally cannot be predicted with certainty, management intends to vigorously defend against the allegations made by the plaintiffs in the actions described above and believes that the ultimate resolution of the litigation and regulatory matters described therein involving AXA Equitable and/or its subsidiaries should not have a material adverse effect on the financial position of AXA Equitable. Management cannot make an estimate of loss, if any, or predict whether or not any of the litigations and regulatory matters described above will have a material adverse effect on AXA Equitable’s results of operations in any particular period.

Note 15 - Leases

No significant change.

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

1. AXA Equitable has no Financial Instruments with off-balance sheet risk.

The table below summarizes the amount of AXA Equitable's investment in financial instruments:

		Fair Value		Gains (Losses) Reported In Change in Surplus
	Notional Amount	Asset Derivatives (1)	Liability Derivatives	
	(In Millions)			
Freestanding derivatives:				
Equity contracts:				
Futures	\$ 5,856	\$ -	\$ -	\$ (690)
Swaps	801	1	89	(157)
Options	1,898	217	109	39
Interest rate contracts:				
Floors	2,700	309	-	12
Swaps	14,829	389	284	(142)
Futures	7,280	-	-	(372)
Swaptions	11,739	633	-	(229)
Balances, Mar. 31, 2012	\$ 45,103	\$ 1,549	\$ 482	\$ (1,539)

2/3/4. No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- A and B. No significant change.
- C. AXA Equitable Life Insurance Company had no wash sales.

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 - Fair Value

1. Fair Value Measurements at March 31, 2012

Description	Level 1	Level 2	Level 3	Total
a. Assets at Fair Value :				
Bonds:				
Residential Mortgage-Backed Securities	\$ 0	0	0	0
Commercial Mortgage-Backed Securities	0	0	226,809,416	226,809,416
Other Loan-Backed and Structured Securities	0	0	0	0
U.S. Government and Agency	0	0	0	0
Other Governments	0	0	0	0
States and Political Subdivisions	0	0	0	0
Other Corporate	0	0	0	0
Parent, Subsidiaries and Affiliates	0	0	0	0
Total Bonds	\$ 0	0	226,809,416	226,809,416
Preferred Stocks:				
Industrial and Miscellaneous	\$ 0	0	0	0
Parent, Subsidiaries and Affiliates	0	0	0	0
Total Preferred Stocks	\$ 0	0	0	0
Common Stocks:				
Industrial and Miscellaneous	\$ 397	0	11,398,941	11,399,338
Parent, Subsidiaries and Affiliates	0	0	534,433,871	534,433,871
Total Common Stocks	\$ 397	0	545,832,812	545,833,209
Derivative Assets:				
Swaps	\$ 0	75,521,942	(58,466,366)	17,055,576
Futures	0	0	0	0
Options	0	108,670,716	0	108,670,716
Floors	0	309,378,071	0	309,378,071
Swaptions	0	633,389,572	0	633,389,572
Total Derivatives	\$ 0	1,126,960,301	(58,466,366)	1,068,493,935
Separate Account Assets	\$ 90,679,468,725	3,748,087,793	220,527,097	94,648,083,615
Total Assets at Fair Value	\$ 90,679,469,122	4,875,048,094	934,702,959	96,489,220,175
b. Liabilities at Fair Value:				
Derivative Liabilities	\$ 0	0	0	0
Total Liabilities at Fair Value	\$ 0	0	0	0

2. Fair Value Measurements in Level 3 of the Fair value Hierarchy

	Balance as of 12/31/2011	Transfers into Level 3*	Transfers out of Level 3*	Total Gain/Loss included in Net Income	Total Gain/Loss included in Surplus	Purchases	Sales	Issuances	Settlements	Balance as of 3/31/2012
Residential Mortgage-Backed Securities	0	0	0	0	0	0	0	0	0	0
Commercial Mortgage-Backed Securities	204,756,092	955,223	(4,102,275)	(3,094,305)	28,299,114	0	(4,433)	0	0	226,809,416
Other Structured Securities	0	0	0	0	0	0	0	0	0	0
U.S. Government and Agency	0	0	0	0	0	0	0	0	0	0
Other Governments	0	0	0	0	0	0	0	0	0	0
States and Political Subdivisions	0	0	0	0	0	0	0	0	0	0
Other Corporate	0	0	0	0	0	0	0	0	0	0
Parent, Subsidiaries and Affiliates - Bonds	0	0	0	0	0	0	0	0	0	0
Preferred Stocks	0	0	0	0	0	0	0	0	0	0
Stocks	11,290,499	0	0	0	108,442	0	0	0	0	11,398,941
Parent, Subsidiaries and Affiliates - Stocks	339,102,264	0	0	0	195,331,607	0	0	0	0	534,433,871
Separate Account Assets	215,490,623	58,235	0	0	2,733,449	3,246,139	(112,528)	0	(888,821)	220,527,097
Derivative Assets	(1,534,152)	0	0	(56,932,214)	0	0	0	0	0	(58,466,366)
Total	\$ 769,105,326	1,013,458	(4,102,275)	(60,026,519)	226,472,612	3,246,139	(116,961)	0	(888,821)	934,702,959

* Amount includes: \$955,223 of Level 3 securities now carried at fair value, where the market value is less than the adjusted cost (carried at adjusted cost in prior period) and (\$4,102,275) Level 3 securities no longer carried at market value.

NOTES TO FINANCIAL STATEMENTS

Note 21 - Other Items

No significant change.

Note 22 - Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

N/A.

Note 26 - Intercompany Pooling Arrangements

No significant change.

Note 27 - Structured Settlements

No significant change.

Note 28 - Health Care Receivables

No significant change.

Note 29 - Participating Policies

No significant change.

Note 30 - Premium Deficiency Reserves

No significant change.

Note 31 - Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics

No significant change.

Note 33 - Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 34 - Separate Accounts

No significant change.

Note 35 - Loss/Claim Adjustment Expenses

No significant change.

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES
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 [☐]

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?
If yes, complete the Schedule Y-Part 1 - Organizational chart.

Yes [☐]No [☒ X]

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 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?
If yes, attach an explanation.

Yes [☐]No [☒ X]N/A [☐]

6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2010.....

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.

12/31/2005.....

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).

5/19/2009.....

6.4

By what department or departments?
New York and Nevada

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 [☐]No [☐]N/A [☒ X]

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]

8.2

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

8.3

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

Yes [☒ X]No [☐]

8.4

If the 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 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 FDIC	6 SEC
Alliance Corporate Finance Group Inc.	New York, New York		NO		YES
AllianceBernstein Corporation	New York, New York		NO		YES
AllianceBernstein Global Derivatives Corporation	New York, New York		NO		YES
AllianceBernstein Holding LP	New York, New York		NO		YES
AllianceBernstein Investments Inc.	New York, New York		NO		YES
AllianceBernstein LP	New York, New York		NO		YES
AXA Advisors LLC	New York, New York		NO		YES
AXA Distributors LLC	New York, New York		NO		YES
AXA Equitable Funds Management Group LLC	New York, New York		NO		YES
AXA Investment Managers Inc.	Greenwich, CT		NO		YES
AXA Private Equity (US) LLC	New York, New York		NO		YES
AXA Rosenberg Investment Management LLC	Orinda, CA		NO		YES
Sanford C. Bernstein & Co.LLC	New York, New York		NO		YES

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 [☐]

Q08

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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 ☒

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 ☐

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

PART 1 - FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes ☒ No ☐

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

PART 1 - 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 ☐

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

Collateral for open future contracts on OTC derivatives held by broker and Schedule of Special Deposits.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.147,257,537

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 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$1,150,000,000	\$1,150,000,000
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$339,102,264	\$534,433,871
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$390,896,581	\$390,896,581
14.26 All Other.....	\$64,788,264	\$143,103,733
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$1,944,787,109	\$2,218,434,185
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, 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
JPMorgan Chase	270 Park Avenue New York NY 10017
Citigroup N.A.	3800 Citibank Center Tampa FL 33610-9559

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

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:

PART 1 - INVESTMENT

1 Central Registration Depository	2 Name(s)	3 Address
902	Adelante Capital Management	555 12th Street, Suite 2100 Oakland, CA 94607
902	Aegon USA Realty Advisors	4333 Morris Road NE Cedar Rapids, IA 52499
902	Albion Investors, LLC	1345 Avenue of the Americas New York, NY 10105
902	AllianceBernstein, LP	1345 Avenue of the Americas New York, NY 10105
902	Brookfield Investment Management Inc.	3 WFC, 200 Vesey Street, 10th Fl., NY, NY 10281
902	Morgan Stanley	3424 Peachtree Road N.E. Suite 800 Atlanta, GA 30326
902	Quadrant Real Estate Advisors	200 Deerfield Pt 12735 Morris Rd Suite 100 Alpharetta, GA 30004

17.1

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

Yes [X]

No []

17.2

If no, list exceptions:

AXA EQUITABLE LIFE INSURANCE COMPANY
GENERAL INTERROGATORIES (continued)
PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	2
1.1	Long-term mortgages in good standing	Amount
1.11	Farm mortgages.....	\$.....1,380,041,287
1.12	Residential mortgages.....	\$.....0
1.13	Commercial mortgages.....	\$.....3,310,264,444
1.14	Total mortgages in good standing.....	\$.....4,690,305,731
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms.....	\$.....0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages.....	\$.....6,078,658
1.32	Residential mortgages.....	\$.....0
1.33	Commercial mortgages.....	\$.....0
1.34	Total mortgages with interest overdue more than three months.....	\$.....6,078,658
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages.....	\$.....961,881
1.42	Residential mortgages.....	\$.....0
1.43	Commercial mortgages.....	\$.....0
1.44	Total mortgages in process of foreclosure.....	\$.....961,881
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....4,697,346,270
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages.....	\$.....0
1.62	Residential mortgages.....	\$.....0
1.63	Commercial mortgages.....	\$.....0
1.64	Total mortgages foreclosed and transferred to real estate.....	\$.....0
2.	Operating Percentages:	
2.1	A&H loss percent.....	200.0
2.2	A&H cost containment percent.....	0.0
2.3	A&H expense percent excluding cost containment expenses.....	29.4
3.1	Do you act as a custodian for health savings accounts?.....	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....0
3.3	Do you act as an administrator for health savings accounts?.....	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....0

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
Life Non-Affiliates						
00000.....	AA-3194128.....	02/01/2012	Allied World Assurance Company Limited.....	BM.....	CAT.....	NO.....
10348.....	06-1430254.....	02/01/2012	Arch Reinsurance Company.....	NE.....	CAT.....	YES.....
20370.....	51-0434766.....	02/01/2012	AXIS Reinsurance Company.....	NY.....	CAT.....	NO.....
62383.....	42-0813782.....	02/01/2012	Centurion Life Insurance Company.....	IA.....	CAT.....	YES.....
00000.....	AA-1120841.....	02/01/2012	Chartis Europe Limited.....	GB.....	CAT.....	NO.....
00000.....	A1595*.....	02/01/2012	DEVK Ruckversicherungs-und Beteiligungs-AG.....	GB.....	CAT.....	NO.....
00000.....	AA-5340310.....	02/01/2012	General Insurance Corporation of India.....	IN.....	CAT.....	NO.....
00000.....	AA-3190060.....	02/01/2012	Hannover Re (Bermuda) Limited.....	BM.....	CAT.....	NO.....
00000.....	AA-1126510.....	02/01/2012	Lloyd's Underwriter Syndicate No. 0510 KLN.....	GB.....	CAT.....	NO.....
00000.....	AA-1126780.....	02/01/2012	Lloyd's Underwriter Syndicate No. 0780 ADV.....	GB.....	CAT.....	NO.....
00000.....	AA-1127084.....	02/01/2012	Lloyd's Underwriter Syndicate No. 1084 CSL.....	GB.....	CAT.....	NO.....
00000.....	AA-1127183.....	02/01/2012	Lloyd's Underwriter Syndicate No. 1183 TAL.....	GB.....	CAT.....	NO.....
00000.....	AA-1127206.....	02/01/2012	Lloyd's Underwriter Syndicate No. 1206 SAL.....	GB.....	CAT.....	NO.....
00000.....	AA-1127301.....	02/01/2012	Lloyd's Underwriter Syndicate No. 1301 TUL.....	GB.....	CAT.....	NO.....
00000.....	AA-1127400.....	02/01/2012	Lloyd's Underwriter Syndicate No. 1400 DRE.....	GB.....	CAT.....	NO.....
00000.....	AA-1120103.....	02/01/2012	Lloyd's Underwriter Syndicate No. 1967 WRB.....	GB.....	CAT.....	NO.....
00000.....	AA-1120055.....	02/01/2012	Lloyd's Underwriter Syndicate No. 3623 AFB.....	GB.....	CAT.....	NO.....
00000.....	AA-1126005.....	02/01/2012	Lloyd's Underwriter Syndicate No. 4000 PEM.....	GB.....	CAT.....	NO.....
00000.....	AA-1120075.....	02/01/2012	Lloyd's Underwriter Syndicate No. 4020 ARK.....	GB.....	CAT.....	NO.....
00000.....	98-0467112.....	02/01/2012	Mapfre Re, Compania de Reaserguros S.A.....	ES.....	CAT.....	NO.....
10227.....	13-4924125.....	02/01/2012	Munich Reinsurance America, Incorporated.....	DE.....	CAT.....	YES.....
00000.....	AA-1840680.....	02/01/2012	Nacional de Reaserguros, SA.....	ES.....	CAT.....	NO.....
19445.....	25-0687550.....	02/01/2012	National Fire Insurance Company of Pittsburgh, PA.....	PA.....	CAT.....	YES.....
16535.....	36-4233459.....	02/01/2012	Zurich American Insurance Company.....	NY.....	CAT.....	NO.....

AXA EQUITABLE LIFE INSURANCE COMPANY
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, Mem- bership 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	6,469,371	18,203,226	242,122	321,207	25,235,926	0
2.	Alaska.....	AK	L	366,861	3,080,522	67,791	21,614	3,536,788	0
3.	Arizona.....	AZ	L	6,907,052	37,968,941	190,008	18,243	45,084,244	0
4.	Arkansas.....	AR	L	2,095,826	9,821,273	73,757	41,206	12,032,061	0
5.	California.....	CA	L	76,603,520	178,428,081	1,848,573	1,393,966	258,274,141	0
6.	Colorado.....	CO	L	7,108,436	50,536,823	169,955	334,866	58,150,079	0
7.	Connecticut.....	CT	L	8,884,240	41,207,928	304,364	68,770	50,465,303	0
8.	Delaware.....	DE	L	3,219,132	9,179,454	34,873	70,775	12,504,234	0
9.	District of Columbia.....	DC	L	1,668,278	5,672,146	62,764	121	7,403,309	0
10.	Florida.....	FL	L	46,986,377	157,382,079	1,490,322	3,042,040	208,900,818	0
11.	Georgia.....	GA	L	12,327,655	38,034,105	788,111	840,967	51,990,838	0
12.	Hawaii.....	HI	L	2,839,105	9,356,160	74,010	52,061	12,321,335	0
13.	Idaho.....	ID	L	1,247,943	5,743,020	7,806	8,520	7,007,288	0
14.	Illinois.....	IL	L	25,832,530	120,789,653	799,747	210,534	147,632,464	0
15.	Indiana.....	IN	L	5,427,661	25,470,541	153,575	386,063	31,437,840	0
16.	Iowa.....	IA	L	2,979,721	20,458,784	51,728	16,425	23,506,658	0
17.	Kansas.....	KS	L	4,282,947	13,745,868	67,625	334,734	18,431,174	0
18.	Kentucky.....	KY	L	2,147,768	9,304,984	33,717	26,804	11,513,273	0
19.	Louisiana.....	LA	L	3,984,804	12,556,868	208,450	74,192	16,824,315	0
20.	Maine.....	ME	L	783,643	4,062,814	25,157	3,902,405	8,774,018	0
21.	Maryland.....	MD	L	11,686,476	42,067,072	307,881	75,871	54,137,300	0
22.	Massachusetts.....	MA	L	11,890,586	50,915,682	250,712	104,448	63,161,427	0
23.	Michigan.....	MI	L	23,482,684	114,748,392	517,666	369,117	139,117,859	0
24.	Minnesota.....	MN	L	10,524,475	46,587,238	101,894	215,862	57,429,469	0
25.	Mississippi.....	MS	L	3,467,091	4,323,055	147,009	17,727	7,954,882	0
26.	Missouri.....	MO	L	7,649,843	27,976,089	137,896	10,020	35,773,848	0
27.	Montana.....	MT	L	691,010	2,114,212	5,085	2,291	2,812,597	0
28.	Nebraska.....	NE	L	1,641,945	12,412,492	24,311	22,121	14,100,869	0
29.	Nevada.....	NV	L	3,076,000	13,209,467	7,899	31,985	16,325,350	0
30.	New Hampshire.....	NH	L	591,548	9,635,991	33,193	1,791,363	12,052,095	0
31.	New Jersey.....	NJ	L	41,015,650	213,999,179	1,708,033	1,263,091	257,985,953	0
32.	New Mexico.....	NM	L	1,409,869	5,974,668	53,570	60,214	7,498,321	0
33.	New York.....	NY	L	119,174,091	303,002,755	5,312,324	61,760,242	489,249,411	0
34.	North Carolina.....	NC	L	14,113,556	61,349,760	247,468	2,571,204	78,281,988	0
35.	North Dakota.....	ND	L	1,388,634	6,605,850	16,541	6,239	8,017,263	0
36.	Ohio.....	OH	L	14,128,709	82,634,699	186,367	393,184	97,342,959	0
37.	Oklahoma.....	OK	L	4,187,452	18,336,797	126,571	37,265	22,688,083	0
38.	Oregon.....	OR	L	2,823,012	7,756,622	56,166	130,657	10,766,456	0
39.	Pennsylvania.....	PA	L	33,982,493	103,325,157	1,850,368	2,354,916	141,512,934	0
40.	Rhode Island.....	RI	L	794,037	5,630,006	20,144	1,725	6,445,911	0
41.	South Carolina.....	SC	L	3,987,468	20,316,970	205,769	69,971	24,580,178	0
42.	South Dakota.....	SD	L	2,116,723	6,327,671	34,602	871,938	9,350,934	0
43.	Tennessee.....	TN	L	9,310,091	26,508,546	372,546	33,478	36,224,661	0
44.	Texas.....	TX	L	32,546,334	160,005,198	497,905	3,177,206	196,226,644	0
45.	Utah.....	UT	L	4,519,773	20,737,438	12,101	3,436	25,272,748	0
46.	Vermont.....	VT	L	415,457	3,547,037	10,543	64,772	4,037,808	0
47.	Virginia.....	VA	L	15,898,311	51,152,827	409,785	1,200,361	68,661,284	0
48.	Washington.....	WA	L	5,458,541	30,518,745	47,903	38,716	36,063,905	0
49.	West Virginia.....	WV	L	1,752,887	7,959,509	108,152	44,437	9,864,985	0
50.	Wisconsin.....	WI	L	9,187,201	53,990,642	216,329	104,857	63,499,028	0
51.	Wyoming.....	WY	L	1,954,404	7,563,728	23,792	533,866	10,075,789	0
52.	American Samoa.....	AS	N	0	0	0	0	0	0
53.	Guam.....	GU	N	11,085	0	0	0	11,085	0
54.	Puerto Rico.....	PR	L	6,593,612	8,276,654	452,423	56,930	15,379,619	0
55.	US Virgin Islands.....	VI	L	48,666	1,758	5,826	0	56,250	0
56.	Northern Mariana Islands.....	MP	N	2,651	0	0	0	2,651	0
57.	Canada.....	CN	L	27,208	10,012	3,498	61	40,778	0
58.	Aggregate Other Alien.....	OT	XXX	9,540,060	58,063	377,585	1,191	9,976,899	0
59.	Subtotal.....	(a).....	53	633,252,501	2,300,583,248	20,584,307	88,586,273	3,043,006,329	0
90.	Reporting entity contributions for employee benefit plans.....	XXX		0	1,819	0	65,436	67,255	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		34,344,070	8,508	0	0	34,352,578	0
92.	Dividends or refunds applied to shorten endowment or premium paying period.....	XXX		0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions.....	XXX		2,501,383	0	1,390,981	0	3,892,364	0
94.	Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95.	Totals (Direct Business).....	XXX		670,097,953	2,300,593,575	21,975,288	88,651,709	3,081,318,525	0
96.	Plus Reinsurance Assumed.....	XXX		59,106,531	2,249,251	3,260,926	0	64,616,709	0
97.	Totals (All Business).....	XXX		729,204,484	2,302,842,826	25,236,214	88,651,709	3,145,935,234	0
98.	Less Reinsurance Ceded.....	XXX		111,126,497	108,730,149	15,136,720	0	234,993,365	0
99.	Totals (All Business) less Reinsurance Ceded.....	XXX		618,077,988	2,194,112,678	10,099,495	88,651,709	2,910,941,869	0
DETAILS OF WRITE-INS									
5801.	Canal Zone.....	XXX		18,913	0	0	0	18,913	0
5802.	Mexico.....	XXX		294,381	0	208,227	0	502,609	0
5803.	Phillippines.....	XXX		6,037	0	0	0	6,037	0
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX		9,220,728	58,063	169,358	1,191	9,449,340	0
5899.	Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX		9,540,060	58,063	377,585	1,191	9,976,899	0
9401.	.....	XXX		0	0	0	0	0	0
9402.	.....	XXX		0	0	0	0	0	0
9403.	.....	XXX		0	0	0	0	0	0
9498.	Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499.	Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.
(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

Names of Parent, Subsidiaries or Affiliates	Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA	100.00			
AXA Assistance SA	100.00			
AXA Inter Partner Assistance - Belgium	98.75			
AXA Corporate Solutions Assurance - France	100.00			
MATRIX	100.00			
AXA Group Solutions - France	100.00			
AXA Assistance Inc. USA	73.77			
AXA Investment Managers	100.00			
AXA Investment Managers - France	100.00			
AXA Rosenberg Group LLC	100.00			
AXA IM Rose Inc	100.00	22-3624513		
AllianceBernstein LP	15.16	13-4064930		
AXA Mediterranean Holdings, S.A.U	100.00			
AXA Millésimes	42.34			
AXA Real Estate Investment Managers	100.00			
AXA Technology Services	100.00			
AXA Belgium	100.00			
AXA Life Insurance Company Ltd. - Hong Kong	100.00			
AXA General Ins. Hong Kong Ltd.- Hong Kong	100.00			
AXA General Insurance China Ltd	100.00			
AXA China - France	51.00			
AXA-Mimentals Assurance Company Limited	51.00			
AXA Societe Beaujon	100.00			
AXA Pojistovna a.s.	100.00			
AXA Zivtni Pojistonva a.s.	100.00			
AXA Penzijni Fond a.s.	99.98			
AXA Biztosito Zrt.	100.00			
AXA Zycie Towarzystwo Ubezpieczen S.A.	90.24			
AXA Powszechne Towarzystwo Emerytalne S.A.	100.00			
AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.	100.00			
AXA Life Insurance SA	99.90			
AXA Business Services Private Limited	99.99			
Compagnie Financiere de Paris	100.00			
AXA France Assurance	100.00			
AXA Corporate Solutions Assurance	98.75			
AXA Global Life	100.00			
AXA Global P&C	100.00			
AXA Liabilities Managers - France	99.90			
AXA Liabilities Managers - US	100.00			
Colisee Re - France	99.90	AA-1320035		

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

Q12.1

Names of Parent, Subsidiaries or Affiliates		Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA		100.00			
AXA Konzern AG		100.00			
	AXA Investment Managers	5.20			
	WinCom Versicherungs-Holding AG	100.00			
	DBV Deutsche Beamtenversicherung Leben AG	94.90			
	DBV Deutsche Beamtenversicherung AG	100.00			
	DBV Deutsche Lebensversicherung AG	100.00			
	AXA ART Versicherung AG - Clologne	100.00			
	AXA Art Holdings Inc.	100.00			
	Fine Art Service International Inc.	100.00			
	AXA Art Insurance Corporation	100.00	13-3368745	29530	NY
AXA Szolgaltato Kft.		100.00			
AXA India Holdings		100.00			
	Bharti AXA Life Insurance Company	22.22			
Bharti AXA General Insurance		100.00			
National Mutual International Pty Limited		100.00			
	AXA-AFFIN Life Insurance Berhad	49.00			
	AXA Financial Services (Singapore) Pte Ltd.	100.00			
	ipac financial planning Taiwan Limited	100.00			
	AXA Insurance Singapore Pte Ltd	100.00			
	AXA Asia Regional Centre Pte Ltd	100.00			
P.T. Asuransi AXA Indonesia		80.00			
P.T. Life Indonesia		80.00			
AXA Financial Services (Singapore) Pte Ltd.		100.00			
AXA Life Europe		100.00			
AXA Global Distributors (Ireland) Limited		100.00			
AXA Ireland Limited		100.00			
AXA mps Financial Ltd.		100.00			
AXA Italia S.p.A.		98.24			
	AXA Assicurazioni S.p.A.	98.11			
AXA Japan Holding Co., Ltd		78.67			
	AXA Life Insurance Co.,	100.00			
	AXA General Insurance Co., Ltd	100.00			
	AXA Collection Services Co. Ltd	100.00			
	Nextia Life Insurance Co., Ltd	97.25			
AXA Seguros, S.A. de CV		99.94			
Voltaire Participacoes		100.00			
AXA Luxembourg SA		99.99			
Finance Solutions S.ar.l. ("Finso")		100.00			
Matignon Finance S.A.		100.00			
AXA-AFFIN General Insurance Berhad		42.40			
Philippine AXA Life Insurance Corporation		45.00			
AXA Middle East SAL Lebanon		49.00			
AXA Holding SAL		100.00			
AXA Gulf Holding W.L.L.		95.00			
AXA Holding Maroc		100.00			
AXA Assurance Maroc		100.00			

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

PART 1 – ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Ownership %	Federal ID#	NAIC Code	State of Domicile
AXA SA	100.00			
AXA America Holdings, Inc	100.00	90-0226248		
AXA Technology Services America Inc.	100.00	30-0011728		
AXA America Corporate Solutions, Inc.	100.00	36-3044045		
Coliseum Reinsurance Company	100.00	36-2994662	36552	DE
AllianceBernstein LP	3.09	13-4064930		
Mosaic Insurance Company	100.00	04-2482364	16187	DE
AXA Corporate Solutions Life Reinsurance Company	100.00	04-2729166	68365	DE
AXA Delaware LLC	100.00	13-4177328		
AXA Insurance Company	100.00	13-3594502	33022	NY
AXA Financial, Inc.	100.00	13-3623351		
787 Holdings, LLC	100.00	27-0294443		
AXA Equitable Financial Services, LLC	100.00	52-2197822		
AXA Distribution Holding Corporation	100.00	13-4078005		
AXA Advisors, LLC	100.00	13-4071393		
AXA Network, LLC	100.00	06-1555494		
PlanConnect, LLC	100.00	27-1540220		
AXA Financial (Bermuda) Ltd.	100.00	14-1903564		
AllianceBernstein LP	5.78	13-4064930		
AXA Equitable Life Insurance Company	100.00	13-5570651	62944	NY
AXA Equitable Funds Management Group, LLC	100.00	27-5373651		
Equitable Deal Flow Fund, LP	100.00	13-3385076		
EVSA, Inc	100.00	23-2671508		
Equitable Holdings, LLC	100.00	22-2766036		
Equitable Casualty Insurance Company	100.00	06-1166226	10589	VT
ECMC, LLC	100.00	13-3266813		
AXA Distributors, LLC	100.00	52-2233674		
JMR Reality services, Inc	100.00	13-3813232		
ACMC, LLC.	100.00	13-2677213		
AllianceBernstein LP	36.65	13-4064930		
AXA Equitable Life and Annuity Company	100.00	13-3198083	62880	CO
MONEY Life Insurance Company	100.00	13-1632487	66370	NY
MONEY Life Insurance Company of America	100.00	86-0222062	78077	AZ
AllianceBernstein LP	0.98	13-4064930		
U.S. Financial Life Insurance Company	100.00	38-2046096	84530	OH
AllianceBernstein LP	2.59	13-4064930		
MONEY International Holdings, LLC	100.00	13-3790446		
MONEY Life Insurance Company of the Americas, Ltd.	100.00	98-0152046		
MONEY Financial Services, Inc	100.00	11-3722370		
Financial Marketing Agency, Inc.	100.00	31-1465146		
MONEY Brokerage, Inc.	100.00	22-3015130		
1740 Advisors, Inc.	100.00	13-2645490		
MONEY Securities Corporation	100.00	13-2645488		

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*

Members

Q13

0968.....	AXA.....	00000.....	00-0000000	0000.....	0000898427	Paris Stock Exchange	AXA SA.....	FR.....	UIP.....			0.00		0.....
0.....		0.....		0.....	0.....		AXA Assistance SA.....	FR.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Inter Partner Assistance - Belgium.....	BE.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Corporate Solutions Assurance - France.....	FR.....	NIA.....	AXA.....	Ownership.....	98.75	AXA.....	0.....
0.....		0.....		0.....	0.....		MATRIX.....	US.....	IA.....	AXA Corporate Solutions Assurance - Fr.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Group Solutions - France.....	FR.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Assistance Inc. USA.....	US.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Investment Managers.....	FR.....	NIA.....	AXA.....	Ownership.....	73.77	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Investment Managers.....	FR.....	NIA.....	AXA Konzern AG.....	Ownership.....	5.20	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Investment Managers - France.....	FR.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Investment Managers Holdings US.....	US.....	NIA.....	AXA Investment Managers - France.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Rosenberg Group LLC.....	US.....	NIA.....	AXA Investment Managers.....	Ownership.....	75.00	AXA.....	0.....
0.....		0.....	22-3624513	0.....	0001459848		AXA IM Rose Inc.....	US.....	NIA.....	AXA Investment Managers.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-4064930	0.....	0001109448	New York Stock Exchange	AllianceBernstein LP.....	US.....	NIA.....	AXA IM Rose Inc.....	Ownership.....	15.16	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Mediterranean Holdings, S.A.U.....	ES.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Millésimes.....	PT.....	NIA.....	AXA.....	Ownership.....	42.34	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Real Estate Investment Managers.....	FR.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Technology Services.....	FR.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Belgium.....	BE.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Life Insurance Company Ltd. - Hong Kong.....	CA.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA General Ins. Hong Kong Ltd.- Hong Kong.....	CA.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA General Insurance China Ltd.....	CA.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA China - France.....	FR.....	NIA.....	AXA.....	Ownership.....	51.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA-Mimentals Assurance Company Limited.....	CA.....	IA.....	AXA China - France.....	Ownership.....	51.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Societe Beaujon.....	FR.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Pojistovna a.s.....	CZ.....	IA.....	AXA Societe Beaujon.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Zivtni Pojistonva a.s.....	CZ.....	IA.....	AXA Societe Beaujon.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Penzijni Fond a.s.....	CZ.....	IA.....	AXA Societe Beaujon.....	Ownership.....	99.98	AXA.....	0.....
0.....		0.....		0.....	0.....		Compagnie Financiere de Paris.....	FR.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA France Assurance.....	FR.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Corporate Solutions Assurance.....	FR.....	IA.....	AXA France Assurance.....	Ownership.....	98.75	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Global Life.....	FR.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Global P&C.....	FR.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....		0.....	0.....		AXA Liabilities Managers- France.....	FR.....	IA.....	AXA.....	Ownership.....	99.90	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	.....	0.....	0.....	.....	AXA Liabilities Managers-US.....	US.....	IA.....	AXA Liabilities Managers- France.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	AA-1320035	0.....	0.....	.....	Colisee Re - France.....	FR.....	IA.....	AXA.....	Ownership.....	99.90	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Konzern AG	DE.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	WinCom Versicherungs-Holding AG.....	DE.....	NIA.....	AXA Konzern AG	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	DBV Deutsche Beamtenversicherung Leben AG.....	DE.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	94.90	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	DBV Deutsche Beamtenversicherung AG.....	DE.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	DBV Deutsche Lebensversicherung AG.....	DE.....	IA.....	WinCom Versicherungs-Holding AG.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA ART Versicherung AG - Clologne.....	DE.....	IA.....	AXA Konzern AG	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Art Holdings Inc.....	US.....	NIA.....	AXA ART Versicherung AG - Clologne.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Fine Art Service International Inc.....	US.....	NIA.....	AXA Art Holdings Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		29530.....	13-3368745	0.....	0.....	.....	AXA Art Insurance Corporation.....	US.....	IA.....	AXA Art Holdings Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Biztosito Zrt.....	HU.....	IA.....	AXA Societe Beaujon.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Szolgaltato Kft.....	HU.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA India Holdings.....	ID.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Bharti AXA Life Insurance Company.....	ID.....	IA.....	AXA India Holdings.....	Ownership.....	22.22	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Business Services Private Limited.....	ID.....	NIA.....	AXA.....	Ownership.....	99.90	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Bharti AXA General Insurance.....	ID.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	National Mutual International Pty Limited.....	AU.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	P.T. Asuransi AXA Indonesia.....	ID.....	IA.....	AXA.....	Ownership.....	80.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	P.T. Life Indonesia.....	ID.....	IA.....	AXA.....	Ownership.....	80.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Financial Services (Singapore) Pte Ltd.	SG.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Life Europe.....	IE.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Global Distributors (Ireland) Limited.....	IE.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Ireland Limited.....	IE.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA mps Financial Ltd.....	IE.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Italia S.p.A.....	IT.....	NIA.....	AXA.....	Ownership.....	98.24	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Assicurazioni S.p.A.....	IT.....	IA.....	AXA Italia S.p.A.....	Ownership.....	98.11	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Japan Holding Co., Ltd.....	JP.....	NIA.....	AXA.....	Ownership.....	78.67	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Life Insurance Co.....	JP.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA General Insurance Co., Ltd.....	JP.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Collection Services Co. Ltd.....	JP.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Nextia Life Insurance Co., Ltd.....	JP.....	IA.....	AXA Japan Holding Co., Ltd.....	Ownership.....	97.25	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Seguros, S.A. de CV.....	MX.....	IA.....	AXA.....	Ownership.....	99.94	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Voltaire Participacoes.....	BR.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Luxembourg SA.....	LU.....	IA.....	AXA.....	Ownership.....	99.99	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Finance Solutions S.ar.l. ("Finso").....	LU.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	.....	0.....	0.....	.....	Matignon Finance S.A.....	LU.....	NIA.....	AXA.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA-AFFIN General Insurance Berhad	MY.....	IA.....	AXA.....	Ownership.....	...42.40	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA-AFFIN Life Insurance Berhad	MY.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...49.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Philippine AXA Life Insurance Corporation.....	MY.....	IA.....	AXA.....	Ownership.....	...45.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Middle East SAL Lebanon.....	LB.....	NIA.....	AXA.....	Ownership.....	...49.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Holding SAL.....	LB.....	NIA.....	AXA.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Gulf Holding W.L.L.....	BH.....	NIA.....	AXA.....	Ownership.....	...95.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Holding Maroc.....	MA.....	NIA.....	AXA.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Assurance Maroc.....	MA.....	IA.....	AXA Holding Maroc.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Zycie Towarzystwo Ubezpieczen S.A.....	PL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...90.24	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Powszechne Towarzystwo Emerytalne S.A.....	PL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Towarzystwo Ubezpieczen i Reasekuracji S.A.....	PL.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Seguro Directo Gere Compania de Seguros SA.....	PT.....	IA.....	AXA.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Portugal Companhia de Seguros SA.....	PT.....	IA.....	AXA.....	Ownership.....	...83.02	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Portugal Companhia de Seguros Vida SA	PT.....	IA.....	AXA.....	Ownership.....	...87.63	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Life Insurance SA.....	RO.....	IA.....	AXA Societe Beaujon.....	Ownership.....	...99.90	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Financial Services (Singapore) Pte Ltd.	SG.....	NIA.....	National Mutual International Pty Limited.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	ipac financial planning Taiwan Limited.....	TW.....	NIA.....	National Mutual International Pty Limited.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Insurance Singapore Pte Ltd.....	SG.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Asia Regional Centre Pte Ltd.....	SG.....	IA.....	National Mutual International Pty Limited.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Services s.r.o.....	SK.....	NIA.....	AXA.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	EX-SR a.s. v likvdacii.....	SK.....	IA.....	AXA.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA d.s.s., a.s.....	SK.....	IA.....	AXA.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA d.d.s., a.s.....	SK.....	IA.....	AXA.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA General Insurance.....	KR.....	IA.....	AXA.....	Ownership.....	...94.13	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Mediterraenan Holding, S.A.U.....	ES.....	NIA.....	AXA.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Hilo Direct, Seguros y Reaseguros S.A.....	ES.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...99.99	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA MEDLA IT & Local Support Services, S.A.....	ES.....	NIA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Regional Services, S.A.....	ES.....	NIA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Seguros Generales, S.A. de Seguros y Reaseguros.....	ES.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...99.89	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Pensiones, S.A. E.G.F.P.....	ES.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Tigris, S.A.....	ES.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Vida, S.A.de Seguros y Reaseguros.....	ES.....	IA.....	AXA Mediterraenan Holding, S.A.U.....	Ownership.....	...99.80	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Senegal.....	SN.....	IA.....	AXA.....	Ownership.....	...51.53	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Cote d'Ivoire.....	CI.....	IA.....	AXA.....	Ownership.....	...78.64	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Cameroun ©.....	CM.....	IA.....	AXA.....	Ownership.....	...99.90	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Gabon.....	GA.....	IA.....	AXA.....	Ownership.....	...86.49	AXA.....	0.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	.....	0.....	0.....	.....	AXA Versicherungen AG.....	CH.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Leben AG.....	CH.....	IA.....	AXA Versicherungen AG.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Rechtsschutz AG.....	CH.....	IA.....	AXA Versicherungen AG.....	Ownership.....	66.67	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Insurance Public Co. Ltd.....	TH.....	IA.....	AXA.....	Ownership.....	24.99	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	ASM Holdings Limited.....	TH.....	NIA.....	AXA.....	Ownership.....	48.80	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Krungthai-AXA Life Insurance Company Limited.....	TH.....	IA.....	AXA.....	Ownership.....	25.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Hayat ve Emeklilik A.S.....	TR.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Sigorta A.S.....	TR.....	IA.....	AXA.....	Ownership.....	72.55	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Insurance.....	UA.....	IA.....	AXA.....	Ownership.....	50.29	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Ukraine.....	UA.....	IA.....	AXA.....	Ownership.....	50.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Global Risks (Uk) Limited.....	GB.....	IA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Hordel FV.....	GB.....	NIA.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Equity & Law Plc.....	GB.....	IA.....	AXA.....	Ownership.....	99.90	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA UK PLC.....	GB.....	IA.....	AXA Equity & Law Plc.....	Ownership.....	46.90	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA UK PLC.....	GB.....	IA.....	AXA.....	Ownership.....	53.10	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Bluefin Group Limited.....	GB.....	IA.....	AXA UK PLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	GBI Holdings Limited.....	GB.....	IA.....	AXA UK PLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Guardian Royal Exchange PLC.....	GB.....	NIA.....	AXA UK PLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Architas Advisory Services Limited.....	GB.....	NIA.....	AXA UK PLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	Architas Multi-Manager Limited.....	GB.....	NIA.....	AXA UK PLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	.....	0.....	0.....	.....	AXA Sun Direct Limited.....	GB.....	IA.....	AXA UK PLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		00000.....	90-0226248.....	0.....	0001333986.....	.....	AXA America Holdings, Inc.....	US.....	UIP.....	AXA.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	30-0011728.....	0.....	0.....	.....	AXA Technology Services America Inc.....	US.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		00000.....	36-3044045.....	0.....	0001456276.....	.....	AXA America Corporate Solutions, Inc.....	US.....	NIA.....	AXA America Holdings, Inc.....	Ownership.....	100.00	AXA.....	0.....
0968.....		36552.....	36-2994662.....	0.....	0001456280.....	.....	Coliseum Reinsurance Company.....	US.....	IA.....	AXA America Corporate Solutions, Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-4064930.....	0.....	0001109448.....	New York Stock Exchange	AllianceBernstein LP.....	US.....	NIA.....	Coliseum Reinsurance Company.....	Ownership.....	3.09	AXA.....	0.....
0968.....		16187.....	04-2482364.....	0.....	0.....	.....	Mosaic Insurance Company.....	US.....	IA.....	Coliseum Reinsurance Company.....	Ownership.....	100.00	AXA.....	0.....
0968.....		68365.....	04-2729166.....	0.....	0.....	.....	AXA Corporate Solutions Life Reinsurance Company.....	US.....	IA.....	Coliseum Reinsurance Company.....	Ownership.....	100.00	AXA.....	0.....
0.....		00000.....	13-4177328.....	0.....	0.....	.....	AXA Delaware LLC.....	US.....	NIA.....	Coliseum Reinsurance Company.....	Ownership.....	100.00	AXA.....	0.....
0968.....		33022.....	13-3594502.....	0.....	0.....	.....	AXA Insurance Company.....	US.....	IA.....	AXA Delaware LLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-3623351.....	0.....	0000888002.....	.....	AXA Financial, Inc.....	US.....	UIP.....	AXA America Holdings, Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	27-0294443.....	0.....	0.....	.....	787 Holdings, LLC.....	US.....	NIA.....	AXA Financial, Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	52-2197822.....	0.....	0001257148.....	.....	AXA Equitable Financial Services, LLC.....	US.....	UDP.....	AXA Financial, Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-4078005.....	0.....	0.....	.....	AXA Distribution Holding Corporation.....	US.....	NIA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-4071393.....	0.....	0000033179.....	.....	AXA Advisors, LLC.....	US.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	100.00	AXA.....	0.....

Q13.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0.....		0.....	06-1555494	0.....	0001292309	.....	AXA Network, LLC	US.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	27-1540220	0.....	0.....	.....	PlanConnect, LLC.....	US.....	NIA.....	AXA Distribution Holding Corporation.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	14-1903564	0.....	0001450152	.....	AXA Financial (Bermuda) Ltd.....	BM.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-4064930	0.....	0001109448	New York Stock Exchange	AllianceBernstein LP.....	US.....	NIA.....	AXA Financial (Bermuda) Ltd.....	Ownership.....	5.78	AXA.....	0.....
0968.....		62944.....	13-5570651	0.....	0000727920	.....	AXA Equitable Life Insurance Company.....	US.....	OTH.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.00	AXA.....	*.....
0.....		0.....	27-5373651	0.....	0.....	.....	AXA Equitable Funds Management Group, LLC.....	US.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-3385076	0.....	0.....	.....	Equitable Deal Flow Fund, LP.....	US.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	23-2671508	0.....	0.....	.....	EVSA, Inc.....	US.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	22-2766036	0.....	0001257149	.....	Equitable Holdings, LLC.....	US.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-2677213	0.....	0000003798	.....	ACMC, LLC.....	US.....	DS.....	AXA Equitable Life Insurance Company.....	Ownership.....	100.00	AXA.....	0.....
0968.....		10589.....	06-1166226	0.....	0.....	.....	Equitable Casualty Insurance Company.....	US.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-3266813	0.....	0000842885	.....	ECMC, LLC	US.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	52-2233674	0.....	0000858875	.....	AXA Distributors, LLC.....	US.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-3813232	0.....	0.....	.....	JMR Reality services, Inc.....	US.....	DS.....	Equitable Holdings, LLC.....	Ownership.....	100.00	AXA.....	0.....
0968.....		62880.....	13-3198083	0.....	0001342913	.....	AXA Equitable Life and Annuity Company.....	US.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.00	AXA.....	0.....
0968.....		66370.....	13-1632487	0.....	0001209935	.....	MONY Life Insurance Company.....	US.....	IA.....	AXA Equitable Financial Services, LLC.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-3790446	0.....	0.....	.....	MONY International Holdings, LLC.....	US.....	NIA.....	MONY Life Insurance Company.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	98-0152046	0.....	0.....	.....	MONY Life Insurance Company of the Americas, Ltd.....	US.....	IA.....	MONY International Holdings, LLC.....	Ownership.....	100.00	AXA.....	0.....
0968.....		78077.....	86-0222062	0.....	0000835357	.....	MONY Life Insurance Company of America.....	US.....	IA.....	MONY Life Insurance Company.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-4064930	0.....	0001109448	New York Stock Exchange	AllianceBernstein LP.....	US.....	NIA.....	MONY Life Insurance Company of America.....	Ownership.....	0.98	AXA.....	0.....
0968.....		84530.....	38-2046096	0.....	0.....	.....	U.S. Financial Life Insurance Company.....	US.....	IA.....	MONY Life Insurance Company.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-4064930	0.....	0001109448	New York Stock Exchange	AllianceBernstein LP.....	US.....	NIA.....	MONY Life Insurance Company.....	Ownership.....	2.59	AXA.....	0.....
0.....		0.....	11-3722370	0.....	0.....	.....	MONY Financial Services, Inc.....	US.....	NIA.....	MONY Life Insurance Company.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	31-1465146	0.....	0.....	.....	Financial Marketing Agency, Inc.....	US.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	22-3015130	0.....	0.....	.....	MONY Brokerage, Inc.....	US.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-2645490	0.....	0.....	.....	1740 Advisors, Inc.....	US.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	100.00	AXA.....	0.....
0.....		0.....	13-2645488	0.....	0.....		MONY Securities Corporation.....	US.....	NIA.....	MONY Financial Services, Inc.....	Ownership.....	100.00	AXA.....	0.....

Asterisk Explanation

*	Reporting Entity
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AXA EQUITABLE LIFE INSURANCE COMPANY

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?	NO
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?	NO
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?	YES

Explanations:

1.
2.
3.
4.
5.
6.
7.

Bar Code:



* 6 2 9 4 4 2 0 1 2 4 9 0 0 0 0 0 1 *



* 6 2 9 4 4 2 0 1 2 3 6 5 0 0 0 0 1 *



* 6 2 9 4 4 2 0 1 2 4 4 5 0 0 0 0 1 *



* 6 2 9 4 4 2 0 1 2 4 4 6 0 0 0 0 1 *



* 6 2 9 4 4 2 0 1 2 4 4 7 0 0 0 0 1 *



* 6 2 9 4 4 2 0 1 2 4 4 8 0 0 0 0 1 *

AXA EQUITABLE LIFE INSURANCE COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1	2	3	
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets non-admitted.....	50,147,801	50,147,801	0	0
2505. Corporate-owned life insurance.....	764,740,276	0	764,740,276	744,724,407
2506.	0	0	0	0
2507.	0	0	0	0
2508.	0	0	0	0
2597. Summary of remaining write-ins for Line 25.....	814,888,077	50,147,801	764,740,276	744,724,407

Additional Write-ins for Liabilities:

	1	2
	Current Statement Date	December 31 Prior Year
2504. Miscellaneous liabilities.....	155,318,267	165,487,920
2597. Summary of remaining write-ins for Line 25.....	155,318,267	165,487,920

Additional Write-ins for Liabilities:

	1	2
	Current Statement Date	December 31 Prior Year
3404. Additional Admitted Deferred Tax Asset.....	0	445,800,000
3497. Summary of remaining write-ins for Line 34.....	0	445,800,000

Additional Write-ins for Summary of Operations:

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
2704. Initial premiums on coinsurance contracts.....	0	10,984	3,319,752
2705. Fines and penalties of regulatory authorities.....	102,598	3,506	61,054
2797. Summary of remaining write-ins for Line 27.....	102,598	14,490	3,380,806

Additional Write-ins for Summary of Operations:

	1	2	3
	Current Year to Date	Prior Year to Date	Prior Year Ended December 31
5304. Change in Deferred Premium Methodology.....	0	0	(55,097,015)
5397. Summary of remaining write-ins for Line 53.....	0	0	(55,097,015)

Additional Write-Ins for Schedule T:

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
5804. United Kingdom.....	...XXX.....	37,684	0	0	374	38,057	0
5805. Other Foreign.....	...XXX.....	9,183,044	58,063	169,358	818	9,411,282	0
5897. Summary of remaining write-ins for line 58.....	...XXX.....	9,220,728	58,063	169,358	1,191	9,449,340	0

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	1
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	1	1
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	1	1

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	4,671,886,693	3,966,612,230
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	327,958,500	1,163,497,572
2.2 Additional investment made after acquisition.....	4,012,488	3,561,192
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	39,356	142,970
5. Unrealized valuation increase (decrease).....	(9,430,269)	(13,497,468)
6. Total gain (loss) on disposals.....	2,831,317	0
7. Deduct amounts received on disposals.....	299,951,815	448,429,804
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	4,697,346,270	4,671,886,693
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	4,697,346,270	4,671,886,693
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	4,697,346,270	4,671,886,693

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,613,637,089	1,581,645,768
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	46,070,534	22,412,873
2.2 Additional investment made after acquisition.....	48,125,073	338,478,734
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	1,967	7,550
5. Unrealized valuation increase (decrease).....	126,253,933	26,515,631
6. Total gain (loss) on disposals.....	(267,367)	(1,389,127)
7. Deduct amounts received on disposals.....	77,339,782	329,082,988
8. Deduct amortization of premium and depreciation.....	41,381	158,237
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	4,340,666	24,793,116
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,752,099,400	1,613,637,089
12. Deduct total nonadmitted amounts.....	1,054,786	1,054,786
13. Statement value at end of current period (Line 11 minus Line 12).....	1,751,044,614	1,612,582,303

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	30,615,797,904	29,375,537,842
2. Cost of bonds and stocks acquired.....	1,993,528,153	7,889,362,388
3. Accrual of discount.....	12,382,668	43,069,999
4. Unrealized valuation increase (decrease).....	223,860,913	(787,663,491)
5. Total gain (loss) on disposals.....	2,231,357	7,390,599
6. Deduct consideration for bonds and stocks disposed of.....	1,633,206,290	5,821,344,729
7. Deduct amortization of premium.....	10,642,780	57,245,661
8. Total foreign exchange change in book/adjusted carrying value.....	1,550,252	(2,109,871)
9. Deduct current year's other than temporary impairment recognized.....	3,388,302	31,199,172
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	31,202,113,875	30,615,797,904
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	31,202,113,875	30,615,797,904

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

QS102

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	20,701,318,015	4,204,176,613	5,215,152,322	18,925,780	19,709,268,086	0	0	20,701,318,015
2. Class 2 (a).....	9,680,623,071	191,707,205	226,099,236	(47,582,014)	9,598,649,026	0	0	9,680,623,071
3. Class 3 (a).....	898,897,075	0	24,521,333	20,788,543	895,164,285	0	0	898,897,075
4. Class 4 (a).....	349,467,892	0	1,299,806	(3,547,984)	344,620,102	0	0	349,467,892
5. Class 5 (a).....	206,133,068	42,166	903,845	(3,926,206)	201,345,183	0	0	206,133,068
6. Class 6 (a).....	139,084,657	0	0	41,518,797	180,603,454	0	0	139,084,657
7. Total Bonds.....	31,975,523,778	4,395,925,984	5,467,976,542	26,176,916	30,929,650,136	0	0	31,975,523,778
PREFERRED STOCK								
8. Class 1.....	0	0	0	0	0	0	0	0
9. Class 2.....	160,874,566	38,950,000	0	2,021,193	201,845,759	0	0	160,874,566
10. Class 3.....	103,389,470	0	0	0	103,389,470	0	0	103,389,470
11. Class 4.....	10,479,033	10,708,350	10,836,504	357,471	10,708,350	0	0	10,479,033
12. Class 5.....	0	0	0	0	0	0	0	0
13. Class 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	274,743,069	49,658,350	10,836,504	2,378,664	315,943,579	0	0	274,743,069
15. Total Bonds and Preferred Stock.....	32,250,266,847	4,445,584,334	5,478,813,046	28,555,580	31,245,593,715	0	0	32,250,266,847

(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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	589,315,863	XXX.....	589,315,863	133,320	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,985,278,088	1,097,416,429
2. Cost of short-term investments acquired.....	2,454,087,775	15,878,957,459
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	3,850,050,000	14,991,095,800
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	589,315,863	1,985,278,088
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	589,315,863	1,985,278,088

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	1,495,703,854
2.	Cost paid/(consideration received) on additions.....	67,663,064
3.	Unrealized valuation increase (decrease).....	(518,968,497)
4.	Total gain (loss) on termination recognized.....	(98,196,123)
5.	Considerations received (paid) on terminations.....	(87,278,090)
6.	Amortization.....	0
7.	Adjustment to the book/adjusted carrying value of hedge item.....	0
8.	Total foreign exchange change in book/adjusted carrying value.....	0
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	1,033,480,389
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	1,033,480,389

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year.....	96,946,906
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote).....	(96,946,906)
3.1	Change in variation margin on open contracts.....	(195,127,109)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 16, current year to date minus.....	(182,638,857)
3.24	Section 1, Column 16, prior year.....	12,488,253
		(195,127,110)
		(195,127,110)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Variation margin on terminated contracts during the year.....	(723,126,599)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(723,126,599)
		(723,126,599)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Recognized.....	0
5.2	Used to adjust basis of hedged items.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1

NONE

Sch. DB-Pt C-Sn 2

NONE

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	<u>1,033,480,391</u>	
2.	Part B, Section 1, Column 14.....	<u>0</u>	
3.	Total (Line 1 plus Line 2).....		<u>1,033,480,391</u>
4.	Part D, Column 5.....	<u>1,511,184,897</u>	
5.	Part D, Column 6.....	<u>(477,704,506)</u>	
6.	Total (Line 3 minus Line 4 minus Line 5).....		<u>0</u>

Fair Value Check

7.	Part A, Section 1, Column 16.....	<u>1,068,460,302</u>	
8.	Part B, Section 1, Column 13.....	<u>0</u>	
9.	Total (Line 7 plus Line 8).....		<u>1,068,460,302</u>
10.	Part D, Column 8.....	<u>1,549,339,539</u>	
11.	Part D, Column 9.....	<u>(480,879,238)</u>	
12.	Total (Line 9 minus Line 10 minus Line 11).....		<u>0</u>

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	<u>691,973,226</u>	
14.	Part B, Section 1, Column 19.....	<u>388,111,757</u>	
15.	Part D, Column 11.....	<u>1,080,084,983</u>	
16.	Total (Line 13 plus Line 14 minus Line 15).....		<u>0</u>

AXA EQUITABLE LIFE INSURANCE COMPANY

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.....	0	59,124,491
2. Cost of cash equivalents acquired.....	0	1,844,953,141
3. Accrual of discount.....	0	97,368
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	0	1,904,175,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition

NONE

QE01

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings

Mortgages in Good Standing

Farm Mortgages

60712105.....	CROSS.....	AR.....	.....	02/15/2012...	4.150	8,900,000	0	13,400,000
60711169.....	JACKSON.....	AR.....	.....	01/11/2012...	4.250	1,925,000	0	2,750,000
60711190.....	POINSETT.....	AR.....	.....	02/09/2012...	4.350	968,500	0	1,525,000
60711176.....	LAKE.....	CA.....	.....	02/14/2012...	4.500	5,200,000	0	8,270,000
60711166.....	MONTEREY.....	CA.....	.....	03/05/2012...	3.700	4,000,000	0	8,104,651
60711167.....	MONTEREY.....	CA.....	.....	01/13/2012...	4.850	1,000,000	0	4,200,000
60712107.....	MONTEREY.....	CA.....	.....	03/21/2012...	3.550	5,000,000	0	7,600,000
60711206.....	SACRAMENTO.....	CA.....	.....	03/05/2012...	4.800	6,500,000	0	12,655,000
60712104.....	SAN JOAQUIN.....	CA.....	.....	03/28/2012...	4.800	2,750,000	0	4,185,000
60712102.....	SONOMA.....	CA.....	.....	03/29/2012...	4.700	11,250,000	0	21,400,000
60711208.....	LAURENS.....	GA.....	.....	03/08/2012...	4.250	3,000,000	0	6,000,000
60711209.....	LAURENS.....	GA.....	.....	03/08/2012...	4.250	3,000,000	0	5,698,000
60711170.....	BENTON.....	IA.....	.....	01/13/2012...	4.950	884,000	0	5,350,000
60711161.....	SIoux.....	IA.....	.....	02/28/2012...	4.800	2,800,000	0	6,500,000
60711185.....	LASALLE.....	IL.....	.....	01/30/2012...	4.950	1,400,000	0	3,549,000
60711189.....	CLINTON.....	IN.....	.....	02/08/2012...	4.650	510,000	0	1,906,100
60712100.....	FINNEY.....	KS.....	.....	02/27/2012...	4.450	3,000,000	0	6,851,942
60711187.....	HURON.....	MI.....	.....	02/22/2012...	4.850	1,400,000	0	5,550,000
60711188.....	HURON.....	MI.....	.....	02/22/2012...	4.950	1,250,000	0	4,215,000
60712135.....	BLUE EARTH.....	MN.....	.....	03/15/2012...	4.950	1,200,000	0	3,150,000
60712114.....	CARVER.....	MN.....	.....	03/15/2012...	4.650	2,300,000	0	5,250,000
60711202.....	COTTONWOOD.....	MN.....	.....	02/07/2012...	5.250	460,000	0	1,935,000
60711162.....	DODGE.....	MN.....	.....	02/03/2012...	4.900	855,000	0	2,250,000
60711163.....	FREEBORN.....	MN.....	.....	02/03/2012...	4.900	586,000	0	1,350,000
60711201.....	FREEBORN.....	MN.....	.....	02/28/2012...	4.250	500,000	0	1,535,000
60712108.....	KANDIYOHl.....	MN.....	.....	03/21/2012...	4.250	1,800,000	0	3,068,345
60712109.....	KANDIYOHl.....	MN.....	.....	03/21/2012...	4.250	3,800,000	0	7,375,000
60711211.....	MCLEOD.....	MN.....	.....	03/26/2012...	5.000	1,450,000	0	3,320,000
60711203.....	RENVILLE.....	MN.....	.....	02/22/2012...	5.150	2,900,000	0	7,600,000
60711151.....	SWIFT.....	MN.....	.....	01/09/2012...	5.100	280,000	0	760,000
60711204.....	WASECA.....	MN.....	.....	03/30/2012...	4.900	680,000	0	1,755,000
60711181.....	YELLOW MEDICINE.....	MN.....	.....	01/30/2012...	5.300	635,000	0	1,400,000
60711200.....	AUDRAIN.....	MO.....	.....	01/17/2012...	4.850	2,250,000	0	5,200,000
60712125.....	MONROE.....	MO.....	.....	03/09/2012...	4.750	1,300,000	0	2,800,000
60712111.....	STODDARD.....	MO.....	.....	03/27/2012...	5.600	680,000	0	1,785,920
60711172.....	CHOUTEAU.....	MT.....	.....	01/06/2012...	4.900	650,000	0	1,925,000
60712120.....	CHOUTEAU.....	MT.....	.....	03/20/2012...	4.850	900,000	0	1,400,000
60712116.....	GALLATIN.....	MT.....	.....	03/28/2012...	5.150	1,450,000	0	2,290,000

QE02

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE 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 Acquisition	9 Value of Land and Buildings
	2 City	3 State						
60711212.....	HOLT.....	NE.....		02/28/2012...	4.900	1,000,000	0	3,425,000
60712106.....	HOLT.....	NE.....		03/14/2012...	5.000	790,000	0	3,500,000
60711191.....	THAYER.....	NE.....		02/29/2012...	5.100	1,600,000	0	2,550,600
60711198.....	DONA ANA.....	NM.....		02/28/2012...	4.250	1,200,000	0	2,200,000
60711199.....	DONA ANA.....	NM.....		02/28/2012...	4.250	1,800,000	0	3,440,000
60711180.....	LICKING.....	OH.....		03/12/2012...	4.250	11,715,000	0	23,824,287
60711179.....	WAYNE.....	OH.....		02/15/2012...	4.750	2,225,000	0	4,644,200
60711183.....	UMATILLA.....	OR.....		01/17/2012...	3.600	850,000	0	1,620,000
60711184.....	UMATILLA.....	OR.....		01/17/2012...	3.600	850,000	0	4,000,000
60712115.....	YAMHILL.....	OR.....		03/27/2012...	4.200	1,000,000	0	6,400,000
60712129.....	JACKSON.....	SD.....		03/27/2012...	5.070	700,000	0	1,723,500
60712112.....	MEADE.....	SD.....		03/01/2012...	4.450	1,000,000	0	2,701,500
60712130.....	MEADE.....	SD.....		03/28/2012...	4.750	1,600,000	0	3,490,000
60711207.....	SHELBY.....	TN.....		03/06/2012...	4.900	3,600,000	0	5,535,000
10620200.....	COMANCHE.....	TX.....		02/01/2012...	5.500	0	5,574	637,985
60712103.....	ADAMS.....	WA.....		02/27/2012...	5.350	2,760,000	0	4,710,000
60711182.....	BENTON.....	WA.....		01/13/2012...	5.500	6,600,000	0	11,450,000
60711171.....	FRANKLIN.....	WA.....		02/09/2012...	5.400	1,750,000	0	4,085,000
60711194.....	GRANT.....	WA.....		02/23/2012...	5.000	1,400,000	0	2,480,000
60711195.....	GRANT.....	WA.....		02/13/2012...	4.250	445,000	0	796,000
60711196.....	GRANT.....	WA.....		02/13/2012...	4.250	415,000	0	1,024,000
60711210.....	GRANT.....	WA.....		02/29/2012...	3.650	325,000	0	600,000
60712128.....	GRANT.....	WA.....		03/13/2012...	5.050	520,000	0	850,000
60712110.....	IOWA.....	WI.....		03/08/2012...	5.050	1,350,000	0	2,100,000
60712113.....	LAFAYETTE.....	WI.....		03/29/2012...	5.200	1,000,000	0	2,353,000
60712101.....	BIG HORN.....	WY.....		02/29/2012...	4.800	4,300,000	0	13,700,000
60711192.....	WESTON.....	WY.....		02/17/2012...	3.700	1,765,000	0	4,012,000
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....				XXX.....	XXX.....	141,973,500	5,574	303,711,030
Commercial Mortgages - All Other								
160000709.....	NEW YORK.....	NY.....		07/13/2006...	5.670	0	4,000,000	11,628,000
160000937.....	PHILADELPHIA.....	PA.....		03/30/2012...	4.700	28,840,000	0	39,463,000
160000938.....	PHILADELPHIA.....	PA.....		03/30/2012...	5.200	3,535,000	0	4,837,000
160000941.....	NEW YORK.....	NY.....		03/30/2012...	5.000	90,000,000	0	135,398,231
160000944.....	SKOKIE.....	IL.....		03/30/2012...	5.260	35,000,000	0	1,400,000
160000945.....	SEATTLE.....	WA.....		03/23/2012...	4.500	28,610,000	0	51,200,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....				XXX.....	XXX.....	185,985,000	4,000,000	243,926,231
0899999. Total - Mortgages in Good Standing.....				XXX.....	XXX.....	327,958,500	4,005,574	547,637,261
Mortgages in the Process of Foreclosure								
Farm Mortgages								

QE02.1

SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE 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 Acquisition	9 Value of Land and Buildings
	2 City	3 State						
19951600.....	SAN JOAQUIN.....	CA.....		03/01/2012...	7.500	0	6,914	2,545,470
2599999. Total - Mortgages in the Process of Foreclosure - Farm Mortgages.....				XXX.....	XXX.....	0	6,914	2,545,470
3299999. Total - Mortgages in the Process of Foreclosure.....				XXX.....	XXX.....	0	6,914	2,545,470
3399999. Total Mortgages.....				XXX.....	XXX.....	327,958,500	4,012,488	550,182,731

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	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)	13 Total Foreign Exchange Change in Book Value					

QE02.2

Mortgages Closed by Repayment

10663700.....	CROSS.....	AR.....	.....	01/25/2006...	02/15/2012...	1,835,846	0	0	0	0	0	0	1,835,846	1,835,846	0	0	0
10675400.....	CROSS.....	AR.....	.....	06/27/2008...	02/15/2012...	560,702	0	0	0	0	0	0	560,702	560,702	0	0	0
10141800.....	POINSETT.....	AR.....	.....	11/18/2010...	01/03/2012...	244,880	0	0	0	0	0	0	244,880	244,880	0	0	0
10638500.....	POINSETT.....	AR.....	.....	07/03/2003...	01/03/2012...	600,000	0	0	0	0	0	0	600,000	600,000	0	0	0
19961000.....	FRESNO.....	CA.....	.....	08/31/1999...	03/29/2012...	2,297,500	0	0	0	0	0	0	2,237,500	2,237,500	0	0	0
19979500.....	FRESNO.....	CA.....	.....	01/28/2002...	02/14/2012...	348,400	0	0	0	0	0	0	348,400	348,400	0	0	0
19991000.....	FRESNO.....	CA.....	.....	05/06/2003...	03/21/2012...	595,000	0	0	0	0	0	0	577,500	577,500	0	0	0
11628600.....	KERN.....	CA.....	.....	01/02/2008...	03/30/2012...	12,900,000	0	0	0	0	0	0	12,900,000	12,900,000	0	0	0
160000661.....	LOS ANGELES.....	CA.....	.....	03/25/2003...	02/02/2012...	32,994,027	0	0	0	0	0	0	32,932,996	32,932,996	0	0	0
11629900.....	SAN JOAQUIN.....	CA.....	.....	06/09/2008...	01/11/2012...	2,350,175	0	0	0	0	0	0	2,350,175	2,350,175	0	0	0
19992000.....	SONOMA.....	CA.....	.....	06/19/2003...	03/29/2012...	5,085,455	0	0	0	0	0	0	4,935,402	4,935,402	0	0	0
19992002.....	SONOMA.....	CA.....	.....	08/09/2006...	03/29/2012...	2,098,606	0	0	0	0	0	0	2,059,217	2,059,217	0	0	0
19927100.....	SUTTER.....	CA.....	.....	02/20/1997...	02/16/2012...	315,000	0	0	0	0	0	0	315,000	315,000	0	0	0
11629100.....	TULARE.....	CA.....	.....	04/30/2008...	01/18/2012...	171,990	0	0	0	0	0	0	158,760	158,760	0	0	0
19979600.....	VENTURA.....	CA.....	.....	01/30/2002...	01/06/2012...	146,887	0	0	0	0	0	0	146,887	146,887	0	0	0
19760502.....	BACA.....	CO.....	.....	04/01/2002...	03/02/2012...	937,893	0	0	0	0	0	0	925,295	925,295	0	0	0
19750200.....	LINCOLN.....	CO.....	.....	02/24/1998...	02/01/2012...	470,000	0	0	0	0	0	0	470,000	470,000	0	0	0
11007300.....	BENTON.....	IA.....	.....	05/18/2007...	01/13/2012...	728,642	0	0	0	0	0	0	728,642	728,642	0	0	0
19786300.....	LYON.....	IA.....	.....	12/27/1996...	03/09/2012...	56,000	0	0	0	0	0	0	56,000	56,000	0	0	0
19787300.....	LYON.....	IA.....	.....	03/14/1997...	03/01/2012...	89,250	0	0	0	0	0	0	89,250	89,250	0	0	0
11016600.....	SIoux.....	IA.....	.....	12/05/2008...	02/28/2012...	1,385,245	0	0	0	0	0	0	1,385,245	1,385,245	0	0	0
11017200.....	SIoux.....	IA.....	.....	12/11/2008...	02/28/2012...	785,274	0	0	0	0	0	0	785,274	785,274	0	0	0
19893200.....	WINNEBAGO.....	IA.....	.....	08/12/1999...	01/03/2012...	228,000	0	0	0	0	0	0	228,000	228,000	0	0	0
10122700.....	WRIGHT.....	IA.....	.....	12/05/2001...	03/29/2012...	320,000	0	0	0	0	0	0	320,000	320,000	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19791800.....	WRIGHT.....	IA.....		02/28/1997...	02/01/2012.....	70,000.....	0.....	0.....	0.....	0.....	0.....	0.....	70,000.....	70,000.....	0.....	0.....	0.....
10122300.....	DEKALB.....	IL.....		01/09/2002.....	01/30/2012.....	82,500.....	0.....	0.....	0.....	0.....	0.....	0.....	82,500.....	82,500.....	0.....	0.....	0.....
19794200.....	HENRY.....	IL.....		05/13/1997.....	03/07/2012.....	168,950.....	0.....	0.....	0.....	0.....	0.....	0.....	168,950.....	168,950.....	0.....	0.....	0.....
11004800.....	JO DAVIESS.....	IL.....		04/09/2007.....	01/03/2012.....	757,192.....	0.....	0.....	0.....	0.....	0.....	0.....	757,192.....	757,192.....	0.....	0.....	0.....
11001400.....	LASALLE.....	IL.....		06/06/2006.....	01/30/2012.....	755,023.....	0.....	0.....	0.....	0.....	0.....	0.....	755,023.....	755,023.....	0.....	0.....	0.....
19793800.....	WARREN.....	IL.....		04/15/1997.....	02/29/2012.....	85,200.....	0.....	0.....	0.....	0.....	0.....	0.....	85,200.....	85,200.....	0.....	0.....	0.....
19889300.....	CLINTON.....	IN.....		04/21/1999.....	02/08/2012.....	169,000.....	0.....	0.....	0.....	0.....	0.....	0.....	165,000.....	165,000.....	0.....	0.....	0.....
19786900.....	WHITE.....	IN.....		11/15/1996.....	01/03/2012.....	163,000.....	0.....	0.....	0.....	0.....	0.....	0.....	163,000.....	163,000.....	0.....	0.....	0.....
19775600.....	COMANCHE.....	KS.....		08/04/1999.....	02/07/2012.....	162,019.....	0.....	0.....	0.....	0.....	0.....	0.....	162,019.....	162,019.....	0.....	0.....	0.....
10626100.....	HURON.....	MI.....		12/19/2002.....	02/22/2012.....	315,000.....	0.....	0.....	0.....	0.....	0.....	0.....	315,000.....	315,000.....	0.....	0.....	0.....
11013800.....	HURON.....	MI.....		03/24/2008.....	02/22/2012.....	952,677.....	0.....	0.....	0.....	0.....	0.....	0.....	931,226.....	931,226.....	0.....	0.....	0.....
19860200.....	HURON.....	MI.....		03/20/1998.....	02/22/2012.....	357,000.....	0.....	0.....	0.....	0.....	0.....	0.....	357,000.....	357,000.....	0.....	0.....	0.....
10662200.....	BLUE EARTH.....	MN.....		11/02/2005.....	03/15/2012.....	458,500.....	0.....	0.....	0.....	0.....	0.....	0.....	452,000.....	452,000.....	0.....	0.....	0.....
10649300.....	CARVER.....	MN.....		11/02/2004.....	03/15/2012.....	530,987.....	0.....	0.....	0.....	0.....	0.....	0.....	524,039.....	524,039.....	0.....	0.....	0.....
11000900.....	CARVER.....	MN.....		06/14/2006.....	03/15/2012.....	1,012,513.....	0.....	0.....	0.....	0.....	0.....	0.....	1,001,997.....	1,001,997.....	0.....	0.....	0.....
19791200.....	CHIPPEWA.....	MN.....		02/14/1997.....	01/03/2012.....	72,800.....	0.....	0.....	0.....	0.....	0.....	0.....	72,800.....	72,800.....	0.....	0.....	0.....
11016300.....	COTTONWOOD.....	MN.....		09/05/2008.....	02/07/2012.....	356,250.....	0.....	0.....	0.....	0.....	0.....	0.....	351,500.....	351,500.....	0.....	0.....	0.....
10644900.....	DODGE.....	MN.....		04/06/2004.....	02/03/2012.....	348,600.....	0.....	0.....	0.....	0.....	0.....	0.....	348,600.....	348,600.....	0.....	0.....	0.....
10131300.....	FREEBORN.....	MN.....		08/14/2002.....	02/28/2012.....	191,100.....	0.....	0.....	0.....	0.....	0.....	0.....	191,100.....	191,100.....	0.....	0.....	0.....
11006600.....	FREEBORN.....	MN.....		04/16/2007.....	02/03/2012.....	479,000.....	0.....	0.....	0.....	0.....	0.....	0.....	479,000.....	479,000.....	0.....	0.....	0.....
10625400.....	KANDIYOHI.....	MN.....		12/20/2002.....	01/03/2012.....	1,300.....	0.....	0.....	0.....	0.....	0.....	0.....	1,300.....	1,300.....	0.....	0.....	0.....
19788700.....	LYON.....	MN.....		01/08/1997.....	01/11/2012.....	29,500.....	0.....	0.....	0.....	0.....	0.....	0.....	29,500.....	29,500.....	0.....	0.....	0.....
11009900.....	MCLEOD.....	MN.....		12/21/2007.....	02/22/2012.....	448,000.....	0.....	0.....	0.....	0.....	0.....	0.....	442,000.....	442,000.....	0.....	0.....	0.....
11012700.....	MCLEOD.....	MN.....		01/29/2008.....	03/26/2012.....	175,800.....	0.....	0.....	0.....	0.....	0.....	0.....	175,800.....	175,800.....	0.....	0.....	0.....
19787000.....	NOBLES.....	MN.....		01/30/1997.....	12/30/2011.....	56,500.....	0.....	0.....	0.....	0.....	0.....	0.....	56,500.....	56,500.....	0.....	0.....	0.....
11019000.....	PIPESTONE.....	MN.....		07/20/2009.....	03/15/2012.....	484,500.....	0.....	0.....	0.....	0.....	0.....	0.....	471,750.....	471,750.....	0.....	0.....	0.....
19785600.....	POLK.....	MN.....		12/12/1996.....	01/05/2012.....	92,000.....	0.....	0.....	0.....	0.....	0.....	0.....	92,000.....	92,000.....	0.....	0.....	0.....
19794100.....	POLK.....	MN.....		05/30/1997.....	03/30/2012.....	68,500.....	0.....	0.....	0.....	0.....	0.....	0.....	68,500.....	68,500.....	0.....	0.....	0.....
19796900.....	REDWOOD.....	MN.....		05/07/1997.....	02/17/2012.....	156,200.....	0.....	0.....	0.....	0.....	0.....	0.....	156,200.....	156,200.....	0.....	0.....	0.....
10117600.....	RENVILLE.....	MN.....		06/22/2001.....	02/22/2012.....	725,000.....	0.....	0.....	0.....	0.....	0.....	0.....	713,000.....	713,000.....	0.....	0.....	0.....
10117700.....	RENVILLE.....	MN.....		06/22/2001.....	02/22/2012.....	133,700.....	0.....	0.....	0.....	0.....	0.....	0.....	131,400.....	131,400.....	0.....	0.....	0.....
10123000.....	RENVILLE.....	MN.....		01/10/2002.....	01/03/2012.....	187,100.....	0.....	0.....	0.....	0.....	0.....	0.....	187,100.....	187,100.....	0.....	0.....	0.....
10656100.....	RENVILLE.....	MN.....		06/07/2005.....	03/26/2012.....	368,500.....	0.....	0.....	0.....	0.....	0.....	0.....	368,500.....	368,500.....	0.....	0.....	0.....
19798800.....	RENVILLE.....	MN.....		09/17/1997.....	02/17/2012.....	87,200.....	0.....	0.....	0.....	0.....	0.....	0.....	84,400.....	84,400.....	0.....	0.....	0.....
10644100.....	SWIFT.....	MN.....		01/26/2004.....	01/04/2012.....	47,300.....	0.....	0.....	0.....	0.....	0.....	0.....	47,300.....	47,300.....	0.....	0.....	0.....
10648100.....	SWIFT.....	MN.....		08/02/2004.....	01/09/2012.....	161,000.....	0.....	0.....	0.....	0.....	0.....	0.....	161,000.....	161,000.....	0.....	0.....	0.....
10647700.....	WASECA.....	MN.....		08/10/2004.....	03/30/2012.....	455,288.....	0.....	0.....	0.....	0.....	0.....	0.....	455,288.....	455,288.....	0.....	0.....	0.....
11002800.....	YELLOW MEDICINE.....	MN.....		10/19/2006.....	01/30/2012.....	483,000.....	0.....	0.....	0.....	0.....	0.....	0.....	483,000.....	483,000.....	0.....	0.....	0.....

QE02.3

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19857900.....	YELLOW MEDICINE.....	MN.....		02/09/1998.....	02/01/2012.....	69,600	0	0	0	0	0	0	69,600	69,600	0	0	0
11018500.....	CHARITON.....	MO.....		06/29/2009.....	03/16/2012.....	861,300	0	0	0	0	0	0	822,600	822,600	0	0	0
11006200.....	MONROE.....	MO.....		03/08/2007.....	03/09/2012.....	597,954	0	0	0	0	0	0	593,151	593,151	0	0	0
19819000.....	STODDARD.....	MO.....		03/02/1998.....	03/27/2012.....	588,800	0	0	0	0	0	0	487,600	487,600	0	0	0
19980700.....	CHOUTEAU.....	MT.....		02/19/2002.....	01/06/2012.....	507,500	0	0	0	0	0	0	507,500	507,500	0	0	0
19997800.....	CHOUTEAU.....	MT.....		05/13/2004.....	03/20/2012.....	427,500	0	0	0	0	0	0	360,000	360,000	0	0	0
19960000.....	FERGUS.....	MT.....		08/09/1999.....	01/17/2012.....	73,670	0	0	0	0	0	0	73,670	73,670	0	0	0
11621900.....	YELLOWSTONE.....	MT.....		04/16/2007.....	02/27/2012.....	560,572	0	0	0	0	0	0	560,572	560,572	0	0	0
10675500.....	CUSTER.....	NE.....		07/11/2008.....	03/07/2012.....	331,250	0	0	0	0	0	0	331,250	331,250	0	0	0
10640600.....	DAWSON.....	NE.....		10/09/2003.....	03/07/2012.....	757,099	0	0	0	0	0	0	757,099	757,099	0	0	0
19769000.....	FILLMORE.....	NE.....		01/28/1999.....	01/04/2012.....	40,000	0	0	0	0	0	0	40,000	40,000	0	0	0
10631900.....	HOLT.....	NE.....		03/27/2003.....	02/28/2012.....	366,336	0	0	0	0	0	0	355,695	355,695	0	0	0
10621200.....	MORRILL.....	NE.....		04/24/2002.....	01/03/2012.....	251,377	0	0	0	0	0	0	251,377	251,377	0	0	0
10636600.....	MORRILL.....	NE.....		06/04/2003.....	01/03/2012.....	748,175	0	0	0	0	0	0	748,175	748,175	0	0	0
10668900.....	POLK.....	NE.....		04/09/2007.....	03/20/2012.....	3,064,440	0	0	0	0	0	0	2,665,100	2,665,100	0	0	0
19754000.....	THAYER.....	NE.....		04/29/1998.....	02/29/2012.....	136,266	0	0	0	0	0	0	126,762	126,762	0	0	0
10619400.....	DONA ANA.....	NM.....		03/06/2002.....	01/03/2012.....	177,000	0	0	0	0	0	0	177,000	177,000	0	0	0
160000648.....	NEW YORK.....	NY.....		04/15/2002.....	03/01/2012.....	54,020,283	0	6,127	0	0	6,127	0	53,925,720	53,925,720	0	0	0
10128000.....	LICKING.....	OH.....		10/09/2002.....	03/12/2012.....	7,240,756	0	0	0	0	0	0	7,100,623	7,100,623	0	0	0
10673200.....	LICKING.....	OH.....		02/22/2008.....	03/12/2012.....	558,457	0	0	0	0	0	0	558,457	558,457	0	0	0
10640200.....	WAYNE.....	OH.....		11/13/2003.....	02/15/2012.....	1,425,253	0	0	0	0	0	0	1,425,253	1,425,253	0	0	0
10677300.....	GARFIELD.....	OK.....		04/02/2009.....	02/28/2012.....	785,960	0	0	0	0	0	0	785,960	785,960	0	0	0
19762500.....	GARFIELD.....	OK.....		10/26/1998.....	03/30/2012.....	65,313	0	0	0	0	0	0	65,313	65,313	0	0	0
19765200.....	GRANT.....	OK.....		01/26/1999.....	02/01/2012.....	3,000	0	0	0	0	0	0	3,000	3,000	0	0	0
19769600.....	WASHITA.....	OK.....		03/03/1999.....	02/21/2012.....	56,754	0	0	0	0	0	0	56,754	56,754	0	0	0
10674300.....	JACKSON.....	SD.....		02/27/2008.....	03/27/2012.....	135,000	0	0	0	0	0	0	135,000	135,000	0	0	0
19763800.....	JACKSON.....	SD.....		12/16/1998.....	03/27/2012.....	244,000	0	0	0	0	0	0	244,000	244,000	0	0	0
22102700.....	LYMAN.....	SD.....		08/02/2000.....	02/01/2012.....	445,327	0	0	0	0	0	0	445,327	445,327	0	0	0
19826500.....	SHELBY.....	TN.....		06/17/1999.....	03/06/2012.....	1,260,000	0	0	0	0	0	0	1,237,500	1,237,500	0	0	0
19762800.....	BRAZOS.....	TX.....		10/15/1998.....	03/30/2012.....	21,900	0	0	0	0	0	0	21,900	21,900	0	0	0
22104000.....	GONZALES.....	TX.....		10/02/2000.....	03/21/2012.....	44,753	0	0	0	0	0	0	44,753	44,753	0	0	0
11628500.....	ADAMS.....	WA.....		01/23/2008.....	02/27/2012.....	1,931,506	0	0	0	0	0	0	1,931,506	1,931,506	0	0	0
11629400.....	FRANKLIN.....	WA.....		04/10/2008.....	02/09/2012.....	994,453	0	0	0	0	0	0	994,453	994,453	0	0	0
11621000.....	GRANT.....	WA.....		03/06/2007.....	03/01/2012.....	106,656	0	0	0	0	0	0	106,656	106,656	0	0	0
19960200.....	GRANT.....	WA.....		07/29/1999.....	02/13/2012.....	388,771	0	0	0	0	0	0	388,771	388,771	0	0	0
19960300.....	GRANT.....	WA.....		07/29/1999.....	02/13/2012.....	362,502	0	0	0	0	0	0	362,502	362,502	0	0	0
11019100.....	IOWA.....	WI.....		07/31/2009.....	03/08/2012.....	1,175,162	0	0	0	0	0	0	1,163,785	1,163,785	0	0	0

QE02.4

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11019200.....	LAFAYETTE.....	WI.....		10/23/2009....	03/29/2012....	847,549	0	0	0	0	0	0	842,005	842,005	0	0	0
19740000.....	BIG HORN.....	WY.....		03/19/1997....	02/29/2012....	365,000	0	0	0	0	0	0	365,000	365,000	0	0	0
0199999. Total - Mortgages Closed by Repayment.....						161,229,665	0	6,127	0	0	6,127	0	159,880,044	159,880,044	0	0	0
Mortgages With Partial Repayments																	
10635000.....	DALLAS.....	AL.....		05/21/2003....	03/31/2012....	0	0	0	0	0	0	0	0	28,000	0	0	0
19833100.....	CRAIGHEAD.....	AR.....		10/09/2002....	03/31/2012....	0	0	0	0	0	0	0	0	4,500	0	0	0
19824800.....	CRITTENDEN.....	AR.....		01/21/1999....	03/31/2012....	0	0	0	0	0	0	0	0	3,800	0	0	0
10634500.....	CROSS.....	AR.....		05/20/2003....	03/31/2012....	0	0	0	0	0	0	0	0	62,500	0	0	0
19820800.....	CROSS.....	AR.....		06/16/1998....	03/31/2012....	0	0	0	0	0	0	0	0	7,500	0	0	0
10677600.....	INDEPENDENCE.....	AR.....		05/05/2009....	03/31/2012....	0	0	0	0	0	0	0	0	17,006	0	0	0
10007800.....	JACKSON.....	AR.....		12/08/2009....	03/31/2012....	0	0	0	0	0	0	0	0	180,353	0	0	0
10668000.....	JACKSON.....	AR.....		02/28/2007....	03/31/2012....	0	0	0	0	0	0	0	0	32,325	0	0	0
10668200.....	JACKSON.....	AR.....		03/20/2007....	03/31/2012....	0	0	0	0	0	0	0	0	9,375	0	0	0
10674800.....	JACKSON.....	AR.....		03/27/2008....	03/31/2012....	0	0	0	0	0	0	0	0	7,234	0	0	0
10677200.....	JACKSON.....	AR.....		04/24/2009....	03/31/2012....	0	0	0	0	0	0	0	0	6,008	0	0	0
19822500.....	JACKSON.....	AR.....		08/13/1998....	03/31/2012....	0	0	0	0	0	0	0	0	43,500	0	0	0
19825300.....	JACKSON.....	AR.....		01/25/1999....	03/31/2012....	0	0	0	0	0	0	0	0	26,250	0	0	0
19825700.....	JACKSON.....	AR.....		03/09/1999....	03/31/2012....	0	0	0	0	0	0	0	0	4,800	0	0	0
19827500.....	JACKSON.....	AR.....		12/27/1999....	03/31/2012....	0	0	0	0	0	0	0	0	35,000	0	0	0
19832300.....	JACKSON.....	AR.....		04/09/2002....	03/31/2012....	0	0	0	0	0	0	0	0	32,325	0	0	0
19818200.....	LEE.....	AR.....		02/12/1998....	03/31/2012....	0	0	0	0	0	0	0	0	4,500	0	0	0
10677700.....	LONOKE.....	AR.....		05/28/2009....	03/31/2012....	0	0	0	0	0	0	0	0	4,692	0	0	0
19818700.....	MISSISSIPPI.....	AR.....		04/09/1998....	03/31/2012....	0	0	0	0	0	0	0	0	2,700	0	0	0
10665800.....	MONROE.....	AR.....		06/13/2006....	03/31/2012....	0	0	0	0	0	0	0	0	15,625	0	0	0
10659400.....	PHILLIPS.....	AR.....		07/27/2005....	03/31/2012....	0	0	0	0	0	0	0	0	4,307	0	0	0
60711146.....	PHILLIPS.....	AR.....		11/07/2011....	03/31/2012....	0	0	0	0	0	0	0	0	5,582	0	0	0
10637700.....	POINSETT.....	AR.....		07/24/2003....	03/31/2012....	0	0	0	0	0	0	0	0	17,550	0	0	0
10637800.....	POINSETT.....	AR.....		07/24/2003....	03/31/2012....	0	0	0	0	0	0	0	0	12,000	0	0	0
10638400.....	POINSETT.....	AR.....		07/03/2003....	03/31/2012....	0	0	0	0	0	0	0	0	6,375	0	0	0
10642200.....	WOODRUFF.....	AR.....		12/18/2003....	03/31/2012....	0	0	0	0	0	0	0	0	22,000	0	0	0
19831400.....	WOODRUFF.....	AR.....		01/17/2002....	03/31/2012....	0	0	0	0	0	0	0	0	2,500	0	0	0
11632200.....	GRAHAM.....	AZ.....		11/03/2008....	03/31/2012....	0	0	0	0	0	0	0	0	7,591	0	0	0
19945900.....	YUMA.....	AZ.....		09/15/1998....	03/31/2012....	0	0	0	0	0	0	0	0	17,469	0	0	0
19986900.....	ALAMEDA.....	CA.....		12/04/2002....	03/31/2012....	0	0	0	0	0	0	0	0	12,500	0	0	0
19997300.....	AMADOR.....	CA.....		03/01/2004....	03/31/2012....	0	0	0	0	0	0	0	0	50,000	0	0	0
11632400.....	BUTTE.....	CA.....		12/15/2008....	03/31/2012....	0	0	0	0	0	0	0	0	7,235	0	0	0
19954900.....	BUTTE.....	CA.....		03/24/1999....	03/31/2012....	0	0	0	0	0	0	0	0	72,500	0	0	0
19936300.....	COLUSA.....	CA.....		02/24/1998....	03/31/2012....	0	0	0	0	0	0	0	0	8,000	0	0	0

QE02.5

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10108600.....	FRESNO.....	CA.....		12/20/2010...	03/31/2012.....	0	0	0	0	0	0	0	0	16,177	0	0	0
10108700.....	FRESNO.....	CA.....		12/20/2010...	03/31/2012.....	0	0	0	0	0	0	0	0	7,613	0	0	0
11620600.....	FRESNO.....	CA.....		02/20/2007...	03/31/2012.....	0	0	0	0	0	0	0	0	7,670	0	0	0
11625800.....	FRESNO.....	CA.....		08/30/2007...	03/31/2012.....	0	0	0	0	0	0	0	0	56,250	0	0	0
11625900.....	FRESNO.....	CA.....		08/30/2007...	03/31/2012.....	0	0	0	0	0	0	0	0	143,750	0	0	0
19946000.....	FRESNO.....	CA.....		09/03/1998...	03/31/2012.....	0	0	0	0	0	0	0	0	185,625	0	0	0
19961000.....	FRESNO.....	CA.....		08/31/1999...	03/31/2012.....	0	0	0	0	0	0	0	0	60,000	0	0	0
19991000.....	FRESNO.....	CA.....		05/06/2003...	03/31/2012.....	0	0	0	0	0	0	0	0	17,500	0	0	0
19994800.....	FRESNO.....	CA.....		10/29/2003...	03/31/2012.....	0	0	0	0	0	0	0	0	18,606	0	0	0
19995100.....	GLENN.....	CA.....		09/15/2003...	03/31/2012.....	0	0	0	0	0	0	0	0	15,000	0	0	0
11628900.....	IMPERIAL.....	CA.....		02/04/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	17,142	0	0	0
19948200.....	IMPERIAL.....	CA.....		12/09/1998...	03/31/2012.....	0	0	0	0	0	0	0	0	22,354	0	0	0
19949300.....	KERN.....	CA.....		11/12/1998...	03/31/2012.....	0	0	0	0	0	0	0	0	12,000	0	0	0
11630200.....	KINGS.....	CA.....		07/28/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	73,266	0	0	0
11634000.....	KINGS.....	CA.....		05/04/2009...	03/31/2012.....	0	0	0	0	0	0	0	0	40,000	0	0	0
160000904.....	LA JOLLA.....	CA.....		01/26/2010...	03/31/2012.....	0	0	0	0	0	0	0	0	132,006	0	0	0
160000701.....	LAKE ELSINORE.....	CA.....		09/06/2006...	03/31/2012.....	0	0	0	0	0	0	0	0	90,262	0	0	0
160000661.....	LOS ANGELES.....	CA.....		03/25/2003...	03/31/2012.....	0	0	0	0	0	0	0	0	61,031	0	0	0
160000726.....	LOS ANGELES.....	CA.....		08/30/2007...	03/31/2012.....	0	0	0	0	0	0	0	0	88,429	0	0	0
11629600.....	MADERA.....	CA.....		04/24/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	24,000	0	0	0
11633100.....	MADERA.....	CA.....		02/06/2009...	03/31/2012.....	0	0	0	0	0	0	0	0	16,670	0	0	0
19917500.....	MADERA.....	CA.....		04/18/1996...	03/31/2012.....	0	0	0	0	0	0	0	0	4,750	0	0	0
19930100.....	MADERA.....	CA.....		05/07/1997...	03/31/2012.....	0	0	0	0	0	0	0	0	8,438	0	0	0
11619900.....	MENDOCINO.....	CA.....		01/11/2007...	03/31/2012.....	0	0	0	0	0	0	0	0	45,285	0	0	0
19980400.....	MENDOCINO.....	CA.....		03/21/2002...	03/31/2012.....	0	0	0	0	0	0	0	0	14,648	0	0	0
11614300.....	MERCED.....	CA.....		10/27/2005...	03/31/2012.....	0	0	0	0	0	0	0	0	12,000	0	0	0
11626900.....	MODOC.....	CA.....		12/27/2007...	03/31/2012.....	0	0	0	0	0	0	0	0	80,735	0	0	0
10166500.....	MONTEREY.....	CA.....		03/31/2011...	03/31/2012.....	0	0	0	0	0	0	0	0	19,348	0	0	0
11634700.....	MONTEREY.....	CA.....		06/30/2009...	03/31/2012.....	0	0	0	0	0	0	0	0	1,601,226	0	0	0
19936600.....	MONTEREY.....	CA.....		02/23/1998...	03/31/2012.....	0	0	0	0	0	0	0	0	68,142	0	0	0
60711167.....	MONTEREY.....	CA.....		01/13/2012...	03/31/2012.....	0	0	0	0	0	0	0	0	1,717	0	0	0
160000680.....	MURRIETA.....	CA.....		02/27/2006...	03/31/2012.....	0	0	0	0	0	0	0	0	97,950	0	0	0
11614100.....	NAPA.....	CA.....		11/07/2005...	03/31/2012.....	0	0	0	0	0	0	0	0	31,704	0	0	0
11620100.....	NAPA.....	CA.....		04/04/2007...	03/31/2012.....	0	0	0	0	0	0	0	0	19,570	0	0	0
11627500.....	NAPA.....	CA.....		03/13/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	60,460	0	0	0
11627600.....	NAPA.....	CA.....		01/16/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	26,181	0	0	0
11627700.....	NAPA.....	CA.....		01/16/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	22,154	0	0	0

QE02.6

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11630000.....	NAPA.....	CA.....		08/14/2008....	03/31/2012....	0	0	0	0	0	0	0	0	112,125	0	0	0
11635600.....	NAPA.....	CA.....		10/15/2009....	03/31/2012....	0	0	0	0	0	0	0	0	65,376	0	0	0
19973100.....	NAPA.....	CA.....		02/07/2002....	03/31/2012....	0	0	0	0	0	0	0	0	48,645	0	0	0
19987100.....	NAPA.....	CA.....		12/30/2002....	03/31/2012....	0	0	0	0	0	0	0	0	44,835	0	0	0
19987200.....	NAPA.....	CA.....		12/30/2002....	03/31/2012....	0	0	0	0	0	0	0	0	89,669	0	0	0
19987400.....	NAPA.....	CA.....		12/30/2002....	03/31/2012....	0	0	0	0	0	0	0	0	44,613	0	0	0
19987800.....	NAPA.....	CA.....		12/26/2002....	03/31/2012....	0	0	0	0	0	0	0	0	69,790	0	0	0
19993400.....	NAPA.....	CA.....		07/21/2003....	03/31/2012....	0	0	0	0	0	0	0	0	6,382	0	0	0
19995800.....	NAPA.....	CA.....		10/16/2003....	03/31/2012....	0	0	0	0	0	0	0	0	26,651	0	0	0
160000738.....	RANCHO CUCAMONGA.....	CA.....		12/21/2007....	03/31/2012....	0	0	0	0	0	0	0	0	221,253	0	0	0
19942200.....	SACRAMENTO.....	CA.....		05/26/1998....	03/31/2012....	0	0	0	0	0	0	0	0	105,000	0	0	0
19942300.....	SACRAMENTO.....	CA.....		05/26/1998....	03/31/2012....	0	0	0	0	0	0	0	0	22,000	0	0	0
19950300.....	SACRAMENTO.....	CA.....		12/30/1998....	03/31/2012....	0	0	0	0	0	0	0	0	20,000	0	0	0
19992200.....	SACRAMENTO.....	CA.....		05/13/2003....	03/31/2012....	0	0	0	0	0	0	0	0	9,437	0	0	0
19999000.....	SACRAMENTO.....	CA.....		10/07/2004....	03/31/2012....	0	0	0	0	0	0	0	0	12,000	0	0	0
160000698.....	SACRAMENTO.....	CA.....		03/15/2006....	03/31/2012....	0	0	0	0	0	0	0	0	103,002	0	0	0
11615500.....	SAN BENITO.....	CA.....		04/04/2006....	03/31/2012....	0	0	0	0	0	0	0	0	209,267	0	0	0
11626500.....	SAN DIEGO.....	CA.....		11/28/2007....	03/31/2012....	0	0	0	0	0	0	0	0	56,534	0	0	0
11626800.....	SAN DIEGO.....	CA.....		12/20/2007....	03/31/2012....	0	0	0	0	0	0	0	0	57,281	0	0	0
160000679.....	SAN FRANCISCO.....	CA.....		06/22/2005....	03/31/2012....	0	0	0	0	0	0	0	0	197,827	0	0	0
11622400.....	SAN JOAQUIN.....	CA.....		06/20/2007....	03/31/2012....	0	0	0	0	0	0	0	0	20,000	0	0	0
19943800.....	SAN JOAQUIN.....	CA.....		07/09/1998....	03/31/2012....	0	0	0	0	0	0	0	0	25,000	0	0	0
19950200.....	SAN JOAQUIN.....	CA.....		01/21/1999....	03/31/2012....	0	0	0	0	0	0	0	0	50,000	0	0	0
19955900.....	SAN JOAQUIN.....	CA.....		05/17/1999....	03/31/2012....	0	0	0	0	0	0	0	0	7,000	0	0	0
19965200.....	SAN JOAQUIN.....	CA.....		02/10/2000....	03/31/2012....	0	0	0	0	0	0	0	0	25,000	0	0	0
19967700.....	SAN JOAQUIN.....	CA.....		09/21/2000....	03/31/2012....	0	0	0	0	0	0	0	0	30,000	0	0	0
19981000.....	SAN JOAQUIN.....	CA.....		05/29/2002....	03/31/2012....	0	0	0	0	0	0	0	0	10,000	0	0	0
19984100.....	SAN JOAQUIN.....	CA.....		07/18/2002....	03/31/2012....	0	0	0	0	0	0	0	0	42,500	0	0	0
19986200.....	SAN JOAQUIN.....	CA.....		12/30/2002....	03/31/2012....	0	0	0	0	0	0	0	0	13,450	0	0	0
11613100.....	SANTA BARBARA.....	CA.....		08/25/2005....	03/31/2012....	0	0	0	0	0	0	0	0	98,346	0	0	0
11623700.....	SANTA BARBARA.....	CA.....		07/25/2007....	03/31/2012....	0	0	0	0	0	0	0	0	67,489	0	0	0
11624700.....	SANTA BARBARA.....	CA.....		08/16/2007....	03/31/2012....	0	0	0	0	0	0	0	0	37,090	0	0	0
11623500.....	SOLANO.....	CA.....		07/18/2007....	03/31/2012....	0	0	0	0	0	0	0	0	5,731	0	0	0
11625000.....	SOLANO.....	CA.....		08/28/2007....	03/31/2012....	0	0	0	0	0	0	0	0	66,000	0	0	0
11633300.....	SOLANO.....	CA.....		03/06/2009....	03/31/2012....	0	0	0	0	0	0	0	0	23,298	0	0	0
19992000.....	SONOMA.....	CA.....		06/19/2003....	03/31/2012....	0	0	0	0	0	0	0	0	150,053	0	0	0
19992002.....	SONOMA.....	CA.....		08/09/2006....	03/31/2012....	0	0	0	0	0	0	0	0	39,389	0	0	0
10034100.....	SUTTER.....	CA.....		05/04/2010....	03/31/2012....	0	0	0	0	0	0	0	0	51,890	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11611100.....	SUTTER.....	CA.....		03/10/2005...	03/31/2012...	0	0	0	0	0	0	0	0	14,000	0	0	0
11615800.....	SUTTER.....	CA.....		01/26/2006...	03/31/2012...	0	0	0	0	0	0	0	0	24,000	0	0	0
11619500.....	SUTTER.....	CA.....		12/04/2006...	03/31/2012...	0	0	0	0	0	0	0	0	6,280	0	0	0
11627300.....	SUTTER.....	CA.....		01/01/2008...	03/31/2012...	0	0	0	0	0	0	0	0	50,000	0	0	0
19993300.....	SUTTER.....	CA.....		08/12/2003...	03/31/2012...	0	0	0	0	0	0	0	0	8,000	0	0	0
19997200.....	TEHAMA.....	CA.....		01/28/2004...	03/31/2012...	0	0	0	0	0	0	0	0	61,997	0	0	0
11610500.....	TULARE.....	CA.....		01/10/2005...	03/31/2012...	0	0	0	0	0	0	0	0	31,000	0	0	0
11629100.....	TULARE.....	CA.....		04/30/2008...	03/31/2012...	0	0	0	0	0	0	0	0	13,230	0	0	0
11633200.....	TULARE.....	CA.....		03/19/2009...	03/31/2012...	0	0	0	0	0	0	0	0	22,754	0	0	0
11633400.....	TULARE.....	CA.....		05/05/2009...	03/31/2012...	0	0	0	0	0	0	0	0	150,000	0	0	0
19991200.....	TULARE.....	CA.....		05/16/2003...	03/31/2012...	0	0	0	0	0	0	0	0	2,650	0	0	0
160000670.....	UPLAND.....	CA.....		12/22/2004...	03/31/2012...	0	0	0	0	0	0	0	0	116,216	0	0	0
11617000.....	VENTURA.....	CA.....		04/19/2006...	03/31/2012...	0	0	0	0	0	0	0	0	4,198	0	0	0
11617400.....	VENTURA.....	CA.....		05/25/2006...	03/31/2012...	0	0	0	0	0	0	0	0	25,294	0	0	0
19982000.....	VENTURA.....	CA.....		05/21/2002...	03/31/2012...	0	0	0	0	0	0	0	0	33,501	0	0	0
19998700.....	VENTURA.....	CA.....		08/12/2004...	03/31/2012...	0	0	0	0	0	0	0	0	85,988	0	0	0
19950100.....	YOLO.....	CA.....		01/07/1999...	03/31/2012...	0	0	0	0	0	0	0	0	23,142	0	0	0
19987300.....	YOLO.....	CA.....		12/30/2002...	03/31/2012...	0	0	0	0	0	0	0	0	35,691	0	0	0
10060200.....	YUBA.....	CA.....		05/28/2010...	03/31/2012...	0	0	0	0	0	0	0	0	20,885	0	0	0
11612800.....	YUBA.....	CA.....		06/28/2005...	03/31/2012...	0	0	0	0	0	0	0	0	24,000	0	0	0
11622300.....	YUBA.....	CA.....		04/12/2007...	03/31/2012...	0	0	0	0	0	0	0	0	7,641	0	0	0
10619900.....	ALAMOSA.....	CO.....		03/14/2002...	03/31/2012...	0	0	0	0	0	0	0	0	21,513	0	0	0
19760500.....	BACA.....	CO.....		09/08/1998...	03/31/2012...	0	0	0	0	0	0	0	0	20,000	0	0	0
19760502.....	BACA.....	CO.....		04/01/2002...	03/31/2012...	0	0	0	0	0	0	0	0	12,598	0	0	0
160000719.....	DENVER.....	CO.....		03/01/2007...	03/31/2012...	0	0	0	0	0	0	0	0	72,905	0	0	0
19699800.....	KIT CARSON.....	CO.....		10/27/1993...	03/31/2012...	0	0	0	0	0	0	0	0	7,500	0	0	0
22102200.....	KIT CARSON.....	CO.....		06/14/2000...	03/31/2012...	0	0	0	0	0	0	0	0	7,300	0	0	0
160000711.....	LAKEWOOD.....	CO.....		10/31/2006...	03/31/2012...	0	0	0	0	0	0	0	0	216,130	0	0	0
19765700.....	MONTROSE.....	CO.....		01/04/1999...	03/31/2012...	0	0	0	0	0	0	0	0	13,500	0	0	0
10670100.....	PHILLIPS.....	CO.....		07/03/2007...	03/31/2012...	0	0	0	0	0	0	0	0	120,779	0	0	0
19777400.....	RIO BLANCO.....	CO.....		10/26/1999...	03/31/2012...	0	0	0	0	0	0	0	0	5,746	0	0	0
60711100.....	ROUTT.....	CO.....		08/03/2011....	03/31/2012...	0	0	0	0	0	0	0	0	35,016	0	0	0
10650600.....	SAGUACHE.....	CO.....		01/21/2005....	03/31/2012...	0	0	0	0	0	0	0	0	120,611	0	0	0
10619700.....	WASHINGTON.....	CO.....		01/31/2002....	03/31/2012...	0	0	0	0	0	0	0	0	34,250	0	0	0
10635800.....	WASHINGTON.....	CO.....		05/14/2003....	03/31/2012...	0	0	0	0	0	0	0	0	38,646	0	0	0
160000191.....	STAMFORD.....	CT.....		11/07/1979....	03/31/2012...	0	0	0	0	0	0	0	0	108,644	0	0	0
160000621.....	WASHINGTON.....	DC.....		08/08/2001....	03/31/2012...	0	0	0	0	0	0	0	0	226,239	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
160000689	DAVIE	FL		10/21/2005	03/31/2012	0	0	0	0	0	0	0	0	35,560	0	0	0
10676000	MANATEE	FL		08/22/2008	03/31/2012	0	0	0	0	0	0	0	0	50,500	0	0	0
19831700	MANATEE	FL		03/05/2002	03/31/2012	0	0	0	0	0	0	0	0	35,000	0	0	0
19817900	OSCEOLA	FL		02/12/1998	03/31/2012	0	0	0	0	0	0	0	0	44,000	0	0	0
19826400	PALM BEACH	FL		06/25/1999	03/31/2012	0	0	0	0	0	0	0	0	27,500	0	0	0
160000682	PLANTATION	FL		10/21/2005	03/31/2012	0	0	0	0	0	0	0	0	42,031	0	0	0
160000688	POMPANO BEACH	FL		10/21/2005	03/31/2012	0	0	0	0	0	0	0	0	62,532	0	0	0
10624600	ST. LUCIE	FL		12/05/2002	03/31/2012	0	0	0	0	0	0	0	0	408,323	0	0	0
10624700	ST. LUCIE	FL		12/05/2002	03/31/2012	0	0	0	0	0	0	0	0	15,123	0	0	0
160000910	WESTON	FL		12/15/2010	03/31/2012	0	0	0	0	0	0	0	0	177,407	0	0	0
160000911	WESTON	FL		12/15/2010	03/31/2012	0	0	0	0	0	0	0	0	7,496	0	0	0
60711127	EFFINGHAM	GA		09/27/2011	03/31/2012	0	0	0	0	0	0	0	0	112,905	0	0	0
19833000	SEMINOLE	GA		09/30/2002	03/31/2012	0	0	0	0	0	0	0	0	18,000	0	0	0
19824600	WORTH	GA		01/12/1999	03/31/2012	0	0	0	0	0	0	0	0	5,250	0	0	0
60711170	BENTON	IA		01/13/2012	03/31/2012	0	0	0	0	0	0	0	0	13,300	0	0	0
19888900	BUENA VISTA	IA		04/29/1999	03/31/2012	0	0	0	0	0	0	0	0	11,250	0	0	0
10638200	CALHOUN	IA		09/10/2003	03/31/2012	0	0	0	0	0	0	0	0	82,500	0	0	0
10633300	CEDAR	IA		07/09/2003	03/31/2012	0	0	0	0	0	0	0	0	10,625	0	0	0
11006900	CRAWFORD	IA		05/14/2007	03/31/2012	0	0	0	0	0	0	0	0	13,810	0	0	0
11009700	DELAWARE	IA		11/01/2007	03/31/2012	0	0	0	0	0	0	0	0	7,095	0	0	0
10129000	GRUNDY	IA		05/31/2002	03/31/2012	0	0	0	0	0	0	0	0	4,000	0	0	0
10648200	HAMILTON	IA		07/12/2004	03/31/2012	0	0	0	0	0	0	0	0	4,000	0	0	0
19888300	HAMILTON	IA		05/19/1999	03/31/2012	0	0	0	0	0	0	0	0	5,000	0	0	0
10006400	HANCOCK	IA		12/11/2009	03/31/2012	0	0	0	0	0	0	0	0	11,600	0	0	0
10635700	JACKSON	IA		08/19/2003	03/31/2012	0	0	0	0	0	0	0	0	11,250	0	0	0
10631300	JASPER	IA		03/04/2003	03/31/2012	0	0	0	0	0	0	0	0	7,500	0	0	0
10644400	JASPER	IA		01/14/2004	03/31/2012	0	0	0	0	0	0	0	0	5,500	0	0	0
10645500	KOSSUTH	IA		03/12/2004	03/31/2012	0	0	0	0	0	0	0	0	3,500	0	0	0
10125900	LYON	IA		03/19/2002	03/31/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
10658100	LYON	IA		07/27/2005	03/31/2012	0	0	0	0	0	0	0	0	5,250	0	0	0
11005600	LYON	IA		03/12/2007	03/31/2012	0	0	0	0	0	0	0	0	9,065	0	0	0
10626300	O'BRIEN	IA		12/26/2002	03/31/2012	0	0	0	0	0	0	0	0	3,750	0	0	0
10639000	O'BRIEN	IA		08/06/2003	03/31/2012	0	0	0	0	0	0	0	0	2,700	0	0	0
19874700	OSCEOLA	IA		08/26/1998	03/31/2012	0	0	0	0	0	0	0	0	3,000	0	0	0
11008700	PLYMOUTH	IA		07/19/2007	03/31/2012	0	0	0	0	0	0	0	0	6,450	0	0	0
00113200	POTTAWATTAMIE	IA		11/23/2009	03/31/2012	0	0	0	0	0	0	0	0	4,121	0	0	0
11011800	SIoux	IA		12/03/2007	03/31/2012	0	0	0	0	0	0	0	0	8,000	0	0	0
10112600	WINNEBAGO	IA		01/26/2001	03/31/2012	0	0	0	0	0	0	0	0	1,500	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11633500.....	BEAR LAKE.....	ID.....		08/03/2009....	03/31/2012....	0	0	0	0	0	0	0	0	23,991	0	0	0
19981400.....	BINGHAM.....	ID.....		05/23/2002....	03/31/2012....	0	0	0	0	0	0	0	0	13,597	0	0	0
19999800.....	BINGHAM.....	ID.....		12/30/2004....	03/31/2012....	0	0	0	0	0	0	0	0	13,334	0	0	0
11633700.....	JEROME.....	ID.....		06/29/2009....	03/31/2012....	0	0	0	0	0	0	0	0	8,078	0	0	0
19941400.....	JEROME.....	ID.....		06/09/1998....	03/31/2012....	0	0	0	0	0	0	0	0	18,558	0	0	0
10072000.....	MADISON.....	ID.....		06/29/2010....	03/31/2012....	0	0	0	0	0	0	0	0	33,853	0	0	0
10100200.....	MADISON.....	ID.....		10/29/2010....	03/31/2012....	0	0	0	0	0	0	0	0	50,416	0	0	0
160000721.....	MOSCOW.....	ID.....		06/27/2007....	03/31/2012....	0	0	0	0	0	0	0	0	87,403	0	0	0
11631500.....	ONEIDA.....	ID.....		09/30/2008....	03/31/2012....	0	0	0	0	0	0	0	0	14,149	0	0	0
11630600.....	OWYHEE.....	ID.....		10/02/2008....	03/31/2012....	0	0	0	0	0	0	0	0	70,356	0	0	0
11629500.....	TWIN FALLS.....	ID.....		05/13/2008....	03/31/2012....	0	0	0	0	0	0	0	0	34,604	0	0	0
10117200.....	BOONE.....	IL.....		06/25/2001....	03/31/2012....	0	0	0	0	0	0	0	0	10,000	0	0	0
11001300.....	CHAMPAIGN.....	IL.....		06/20/2006....	03/31/2012....	0	0	0	0	0	0	0	0	12,500	0	0	0
160000669.....	CHICAGO.....	IL.....		08/27/2004....	03/31/2012....	0	0	0	0	0	0	0	0	201,581	0	0	0
160000681.....	CHICAGO.....	IL.....		02/21/2006....	03/31/2012....	0	0	0	0	0	0	0	0	48,782	0	0	0
160000708.....	CHICAGO.....	IL.....		06/30/2006....	03/31/2012....	0	0	0	0	0	0	0	0	69,679	0	0	0
10647600.....	CHRISTIAN.....	IL.....		06/03/2004....	03/31/2012....	0	0	0	0	0	0	0	0	24,650	0	0	0
19860700.....	DEKALB.....	IL.....		03/17/1998....	03/31/2012....	0	0	0	0	0	0	0	0	22,000	0	0	0
11009200.....	EDGAR.....	IL.....		07/09/2007....	03/31/2012....	0	0	0	0	0	0	0	0	14,000	0	0	0
10132300.....	GREENE.....	IL.....		09/23/2002....	03/31/2012....	0	0	0	0	0	0	0	0	11,000	0	0	0
19887500.....	GRUNDY.....	IL.....		03/15/1999....	03/31/2012....	0	0	0	0	0	0	0	0	1,000	0	0	0
10662900.....	HENRY.....	IL.....		12/27/2005....	03/31/2012....	0	0	0	0	0	0	0	0	174,707	0	0	0
10656400.....	IROQUOIS.....	IL.....		06/22/2005....	03/31/2012....	0	0	0	0	0	0	0	0	21,395	0	0	0
19887300.....	JERSEY.....	IL.....		07/19/1999....	03/31/2012....	0	0	0	0	0	0	0	0	2,000	0	0	0
10649800.....	KANKAKEE.....	IL.....		11/03/2004....	03/31/2012....	0	0	0	0	0	0	0	0	6,250	0	0	0
19881900.....	LASALLE.....	IL.....		12/03/1998....	03/31/2012....	0	0	0	0	0	0	0	0	2,000	0	0	0
10631800.....	LEE.....	IL.....		05/07/2003....	03/31/2012....	0	0	0	0	0	0	0	0	12,500	0	0	0
10632800.....	LEE.....	IL.....		04/24/2003....	03/31/2012....	0	0	0	0	0	0	0	0	4,400	0	0	0
19799400.....	MACOUPIN.....	IL.....		09/04/1997....	03/31/2012....	0	0	0	0	0	0	0	0	1,750	0	0	0
10653000.....	MERCER.....	IL.....		03/03/2005....	03/31/2012....	0	0	0	0	0	0	0	0	5,413	0	0	0
10654600.....	MERCER.....	IL.....		04/21/2005....	03/31/2012....	0	0	0	0	0	0	0	0	2,544	0	0	0
11000800.....	MERCER.....	IL.....		05/03/2006....	03/31/2012....	0	0	0	0	0	0	0	0	8,574	0	0	0
11001100.....	MERCER.....	IL.....		05/16/2006....	03/31/2012....	0	0	0	0	0	0	0	0	5,751	0	0	0
11006300.....	MERCER.....	IL.....		03/16/2007....	03/31/2012....	0	0	0	0	0	0	0	0	14,681	0	0	0
10624900.....	MONTGOMERY.....	IL.....		01/02/2003....	03/31/2012....	0	0	0	0	0	0	0	0	16,034	0	0	0
10667100.....	OGLE.....	IL.....		07/07/2006....	03/31/2012....	0	0	0	0	0	0	0	0	12,701	0	0	0
11008500.....	STEPHENSON.....	IL.....		08/01/2007....	03/31/2012....	0	0	0	0	0	0	0	0	19,270	0	0	0
11010900.....	STEPHENSON.....	IL.....		11/01/2007....	03/31/2012....	0	0	0	0	0	0	0	0	8,765	0	0	0

QE02.10

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11011000.....	STEPHENSON.....	IL.....		11/01/2007....	03/31/2012....	0	0	0	0	0	0	0	0	7,171	0	0	0
160000912.....	URBANA.....	IL.....		12/17/2010....	03/31/2012....	0	0	0	0	0	0	0	0	61,634	0	0	0
19883600.....	WINNEBAGO.....	IL.....		01/13/1999....	03/31/2012....	0	0	0	0	0	0	0	0	2,420	0	0	0
19897400.....	BENTON.....	IN.....		03/02/2000....	03/31/2012....	0	0	0	0	0	0	0	0	4,300	0	0	0
19894800.....	CASS.....	IN.....		10/28/1999....	03/31/2012....	0	0	0	0	0	0	0	0	3,000	0	0	0
19889300.....	CLINTON.....	IN.....		04/21/1999....	03/31/2012....	0	0	0	0	0	0	0	0	4,000	0	0	0
19893900.....	DELAWARE.....	IN.....		08/05/1999....	03/31/2012....	0	0	0	0	0	0	0	0	5,000	0	0	0
10646200.....	JASPER.....	IN.....		05/07/2004....	03/31/2012....	0	0	0	0	0	0	0	0	5,000	0	0	0
10662300.....	MONTGOMERY.....	IN.....		12/28/2005....	03/31/2012....	0	0	0	0	0	0	0	0	14,382	0	0	0
19891700.....	POSEY.....	IN.....		07/19/1999....	03/31/2012....	0	0	0	0	0	0	0	0	2,100	0	0	0
11010000.....	TIPPECANOE.....	IN.....		07/19/2007....	03/31/2012....	0	0	0	0	0	0	0	0	3,251	0	0	0
10639600.....	FINNEY.....	KS.....		08/20/2003....	03/31/2012....	0	0	0	0	0	0	0	0	5,000	0	0	0
10678700.....	FINNEY.....	KS.....		09/01/2009....	03/31/2012....	0	0	0	0	0	0	0	0	95,500	0	0	0
19756200.....	FINNEY.....	KS.....		05/19/1998....	03/31/2012....	0	0	0	0	0	0	0	0	4,000	0	0	0
19756000.....	GRANT.....	KS.....		05/21/1998....	03/31/2012....	0	0	0	0	0	0	0	0	8,000	0	0	0
10670400.....	JEWELL.....	KS.....		07/31/2007....	03/31/2012....	0	0	0	0	0	0	0	0	5,541	0	0	0
10676400.....	KEARNY.....	KS.....		10/10/2008....	03/31/2012....	0	0	0	0	0	0	0	0	31,000	0	0	0
19750700.....	MEADE.....	KS.....		03/17/1998....	03/31/2012....	0	0	0	0	0	0	0	0	110,985	0	0	0
10624100.....	MITCHELL.....	KS.....		10/07/2002....	03/31/2012....	0	0	0	0	0	0	0	0	21,333	0	0	0
19758300.....	REPUBLIC.....	KS.....		08/05/1998....	03/31/2012....	0	0	0	0	0	0	0	0	8,328	0	0	0
10639100.....	SHERMAN.....	KS.....		08/18/2003....	03/31/2012....	0	0	0	0	0	0	0	0	7,425	0	0	0
10613400.....	STANTON.....	KS.....		06/13/2001....	03/31/2012....	0	0	0	0	0	0	0	0	4,000	0	0	0
19758900.....	STANTON.....	KS.....		09/22/1998....	03/31/2012....	0	0	0	0	0	0	0	0	10,000	0	0	0
10634600.....	RICHLAND.....	LA.....		06/17/2003....	03/31/2012....	0	0	0	0	0	0	0	0	27,477	0	0	0
10645900.....	RICHLAND.....	LA.....		05/14/2004....	03/31/2012....	0	0	0	0	0	0	0	0	15,544	0	0	0
160000692.....	ACME.....	MI.....		12/29/2005....	03/31/2012....	0	0	0	0	0	0	0	0	328,400	0	0	0
10113100.....	BERRIEN.....	MI.....		03/06/2001....	03/31/2012....	0	0	0	0	0	0	0	0	16,000	0	0	0
10625900.....	HURON.....	MI.....		12/19/2002....	03/31/2012....	0	0	0	0	0	0	0	0	2,600	0	0	0
10628300.....	HURON.....	MI.....		02/04/2003....	03/31/2012....	0	0	0	0	0	0	0	0	89,200	0	0	0
11013800.....	HURON.....	MI.....		03/24/2008....	03/31/2012....	0	0	0	0	0	0	0	0	21,451	0	0	0
00114600.....	BLUE EARTH.....	MN.....		11/23/2009....	03/31/2012....	0	0	0	0	0	0	0	0	5,300	0	0	0
10123500.....	BLUE EARTH.....	MN.....		02/28/2002....	03/31/2012....	0	0	0	0	0	0	0	0	2,750	0	0	0
10148600.....	BLUE EARTH.....	MN.....		12/30/2010....	03/31/2012....	0	0	0	0	0	0	0	0	12,000	0	0	0
10239200.....	BLUE EARTH.....	MN.....		06/15/2011....	03/31/2012....	0	0	0	0	0	0	0	0	12,500	0	0	0
10653400.....	BLUE EARTH.....	MN.....		03/29/2005....	03/31/2012....	0	0	0	0	0	0	0	0	22,500	0	0	0
10660400.....	BLUE EARTH.....	MN.....		09/23/2005....	03/31/2012....	0	0	0	0	0	0	0	0	10,000	0	0	0
10662200.....	BLUE EARTH.....	MN.....		11/02/2005....	03/31/2012....	0	0	0	0	0	0	0	0	6,500	0	0	0

QE02.11

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11001600.....	BLUE EARTH.....	MN.....	.....	05/19/2006....	03/31/2012....	0	0	0	0	0	0	0	0	2,400	0	0	0
11008200.....	BLUE EARTH.....	MN.....	.....	06/22/2007....	03/31/2012....	0	0	0	0	0	0	0	0	106,500	0	0	0
11013400.....	BLUE EARTH.....	MN.....	.....	02/01/2008....	03/31/2012....	0	0	0	0	0	0	0	0	6,500	0	0	0
11014000.....	BLUE EARTH.....	MN.....	.....	03/14/2008....	03/31/2012....	0	0	0	0	0	0	0	0	13,500	0	0	0
11016900.....	BLUE EARTH.....	MN.....	.....	10/29/2008....	03/31/2012....	0	0	0	0	0	0	0	0	101,000	0	0	0
11017000.....	BLUE EARTH.....	MN.....	.....	11/06/2008....	03/31/2012....	0	0	0	0	0	0	0	0	3,750	0	0	0
11018700.....	BLUE EARTH.....	MN.....	.....	06/30/2009....	03/31/2012....	0	0	0	0	0	0	0	0	5,500	0	0	0
19868400.....	BLUE EARTH.....	MN.....	.....	06/18/1998....	03/31/2012....	0	0	0	0	0	0	0	0	5,500	0	0	0
19874000.....	BLUE EARTH.....	MN.....	.....	08/04/1998....	03/31/2012....	0	0	0	0	0	0	0	0	1,450	0	0	0
19875200.....	BLUE EARTH.....	MN.....	.....	11/03/1998....	03/31/2012....	0	0	0	0	0	0	0	0	1,500	0	0	0
19879800.....	BLUE EARTH.....	MN.....	.....	11/17/1998....	03/31/2012....	0	0	0	0	0	0	0	0	19,938	0	0	0
19883300.....	BLUE EARTH.....	MN.....	.....	01/05/1999....	03/31/2012....	0	0	0	0	0	0	0	0	2,550	0	0	0
19886000.....	BLUE EARTH.....	MN.....	.....	02/08/1999....	03/31/2012....	0	0	0	0	0	0	0	0	2,100	0	0	0
60711138.....	BLUE EARTH.....	MN.....	.....	12/01/2011....	03/31/2012....	0	0	0	0	0	0	0	0	21,000	0	0	0
11010700.....	BROWN.....	MN.....	.....	09/18/2007....	03/31/2012....	0	0	0	0	0	0	0	0	19,000	0	0	0
19875400.....	BROWN.....	MN.....	.....	11/03/1998....	03/31/2012....	0	0	0	0	0	0	0	0	4,200	0	0	0
19877400.....	BROWN.....	MN.....	.....	09/10/1998....	03/31/2012....	0	0	0	0	0	0	0	0	5,000	0	0	0
10112800.....	CARVER.....	MN.....	.....	01/04/2001....	03/31/2012....	0	0	0	0	0	0	0	0	4,716	0	0	0
10649300.....	CARVER.....	MN.....	.....	11/02/2004....	03/31/2012....	0	0	0	0	0	0	0	0	6,948	0	0	0
11000900.....	CARVER.....	MN.....	.....	06/14/2006....	03/31/2012....	0	0	0	0	0	0	0	0	10,516	0	0	0
10118100.....	CHIPPEWA.....	MN.....	.....	06/14/2001....	03/31/2012....	0	0	0	0	0	0	0	0	2,350	0	0	0
10628100.....	CHIPPEWA.....	MN.....	.....	01/03/2003....	03/31/2012....	0	0	0	0	0	0	0	0	8,200	0	0	0
11007100.....	CHIPPEWA.....	MN.....	.....	05/24/2007....	03/31/2012....	0	0	0	0	0	0	0	0	4,500	0	0	0
11012800.....	CHIPPEWA.....	MN.....	.....	02/06/2008....	03/31/2012....	0	0	0	0	0	0	0	0	11,000	0	0	0
19852300.....	CHIPPEWA.....	MN.....	.....	11/24/1997....	03/31/2012....	0	0	0	0	0	0	0	0	2,000	0	0	0
19893000.....	CHIPPEWA.....	MN.....	.....	08/19/1999....	03/31/2012....	0	0	0	0	0	0	0	0	32,300	0	0	0
19893400.....	CHIPPEWA.....	MN.....	.....	08/11/1999....	03/31/2012....	0	0	0	0	0	0	0	0	2,100	0	0	0
22000300.....	CHIPPEWA.....	MN.....	.....	12/12/2000....	03/31/2012....	0	0	0	0	0	0	0	0	9,800	0	0	0
10083700.....	COTTONWOOD.....	MN.....	.....	07/14/2010....	03/31/2012....	0	0	0	0	0	0	0	0	6,400	0	0	0
10219800.....	COTTONWOOD.....	MN.....	.....	03/23/2011....	03/31/2012....	0	0	0	0	0	0	0	0	15,000	0	0	0
10644300.....	COTTONWOOD.....	MN.....	.....	03/01/2004....	03/31/2012....	0	0	0	0	0	0	0	0	3,100	0	0	0
10645800.....	COTTONWOOD.....	MN.....	.....	03/15/2004....	03/31/2012....	0	0	0	0	0	0	0	0	7,000	0	0	0
10647100.....	COTTONWOOD.....	MN.....	.....	07/13/2004....	03/31/2012....	0	0	0	0	0	0	0	0	6,400	0	0	0
10647300.....	COTTONWOOD.....	MN.....	.....	06/16/2004....	03/31/2012....	0	0	0	0	0	0	0	0	2,500	0	0	0
10655200.....	COTTONWOOD.....	MN.....	.....	06/16/2005....	03/31/2012....	0	0	0	0	0	0	0	0	4,400	0	0	0
10664100.....	COTTONWOOD.....	MN.....	.....	02/01/2006....	03/31/2012....	0	0	0	0	0	0	0	0	3,500	0	0	0
11006500.....	COTTONWOOD.....	MN.....	.....	05/14/2007....	03/31/2012....	0	0	0	0	0	0	0	0	8,500	0	0	0
11016300.....	COTTONWOOD.....	MN.....	.....	09/05/2008....	03/31/2012....	0	0	0	0	0	0	0	0	4,750	0	0	0

QE02.12

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11016800.....	COTTONWOOD.....	MN.....		11/07/2008.....	03/31/2012.....	0	0	0	0	0	0	0	0	7,000	0	0	0
19874300.....	COTTONWOOD.....	MN.....		07/31/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	1,000	0	0	0
19894500.....	COTTONWOOD.....	MN.....		10/25/1999.....	03/31/2012.....	0	0	0	0	0	0	0	0	7,500	0	0	0
10634400.....	DAKOTA.....	MN.....		05/30/2003.....	03/31/2012.....	0	0	0	0	0	0	0	0	4,000	0	0	0
19865600.....	DAKOTA.....	MN.....		10/30/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	12,500	0	0	0
10659200.....	DODGE.....	MN.....		08/30/2005.....	03/31/2012.....	0	0	0	0	0	0	0	0	5,800	0	0	0
11003100.....	DODGE.....	MN.....		11/01/2006.....	03/31/2012.....	0	0	0	0	0	0	0	0	26,000	0	0	0
11009300.....	DODGE.....	MN.....		07/31/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	2,500	0	0	0
10027200.....	FARIBAULT.....	MN.....		04/22/2010.....	03/31/2012.....	0	0	0	0	0	0	0	0	14,000	0	0	0
10114900.....	FARIBAULT.....	MN.....		02/28/2001.....	03/31/2012.....	0	0	0	0	0	0	0	0	18,550	0	0	0
10124800.....	FARIBAULT.....	MN.....		01/11/2002.....	03/31/2012.....	0	0	0	0	0	0	0	0	4,700	0	0	0
10240200.....	FARIBAULT.....	MN.....		04/01/2011.....	03/31/2012.....	0	0	0	0	0	0	0	0	3,500	0	0	0
10646100.....	FARIBAULT.....	MN.....		06/01/2004.....	03/31/2012.....	0	0	0	0	0	0	0	0	5,600	0	0	0
10651800.....	FARIBAULT.....	MN.....		01/18/2005.....	03/31/2012.....	0	0	0	0	0	0	0	0	1,900	0	0	0
10655900.....	FARIBAULT.....	MN.....		06/02/2005.....	03/31/2012.....	0	0	0	0	0	0	0	0	3,250	0	0	0
10665100.....	FARIBAULT.....	MN.....		02/09/2006.....	03/31/2012.....	0	0	0	0	0	0	0	0	3,800	0	0	0
11011500.....	FARIBAULT.....	MN.....		11/13/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	10,500	0	0	0
11011600.....	FARIBAULT.....	MN.....		12/13/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	4,000	0	0	0
11015400.....	FARIBAULT.....	MN.....		08/06/2008.....	03/31/2012.....	0	0	0	0	0	0	0	0	6,250	0	0	0
11015700.....	FARIBAULT.....	MN.....		09/05/2008.....	03/31/2012.....	0	0	0	0	0	0	0	0	2,500	0	0	0
19789400.....	FARIBAULT.....	MN.....		01/21/1997.....	03/31/2012.....	0	0	0	0	0	0	0	0	46,000	0	0	0
19865300.....	FARIBAULT.....	MN.....		04/15/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	14,900	0	0	0
19870200.....	FARIBAULT.....	MN.....		05/21/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	1,300	0	0	0
19881300.....	FARIBAULT.....	MN.....		12/17/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	19,250	0	0	0
19890900.....	FARIBAULT.....	MN.....		07/06/1999.....	03/31/2012.....	0	0	0	0	0	0	0	0	1,875	0	0	0
10122600.....	FREEBORN.....	MN.....		02/01/2002.....	03/31/2012.....	0	0	0	0	0	0	0	0	12,500	0	0	0
11005000.....	FREEBORN.....	MN.....		03/09/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	8,000	0	0	0
11007700.....	FREEBORN.....	MN.....		06/21/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	3,100	0	0	0
11011300.....	FREEBORN.....	MN.....		11/08/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	3,800	0	0	0
11015200.....	FREEBORN.....	MN.....		07/18/2008.....	03/31/2012.....	0	0	0	0	0	0	0	0	10,000	0	0	0
10647200.....	JACKSON.....	MN.....		06/16/2004.....	03/31/2012.....	0	0	0	0	0	0	0	0	3,300	0	0	0
10662600.....	JACKSON.....	MN.....		12/20/2005.....	03/31/2012.....	0	0	0	0	0	0	0	0	8,500	0	0	0
10665300.....	JACKSON.....	MN.....		03/29/2006.....	03/31/2012.....	0	0	0	0	0	0	0	0	1,500	0	0	0
11007600.....	JACKSON.....	MN.....		06/05/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	18,000	0	0	0
19857300.....	JACKSON.....	MN.....		02/20/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	1,300	0	0	0
19857500.....	JACKSON.....	MN.....		02/20/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	1,700	0	0	0
19875000.....	JACKSON.....	MN.....		09/03/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	18,700	0	0	0

QE02.13

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10010200.....	KANDIYOHI.....	MN.....	.....	01/05/2010....	03/31/2012....	0	0	0	0	0	0	0	0	5,040	0	0	0
10116900.....	KANDIYOHI.....	MN.....	.....	05/09/2001....	03/31/2012....	0	0	0	0	0	0	0	0	2,600	0	0	0
10121000.....	KANDIYOHI.....	MN.....	.....	12/03/2001....	03/31/2012....	0	0	0	0	0	0	0	0	3,800	0	0	0
10194600.....	KANDIYOHI.....	MN.....	.....	01/25/2011....	03/31/2012....	0	0	0	0	0	0	0	0	2,636	0	0	0
11012900.....	KANDIYOHI.....	MN.....	.....	03/19/2008....	03/31/2012....	0	0	0	0	0	0	0	0	80,000	0	0	0
19871600.....	KANDIYOHI.....	MN.....	.....	08/10/1998....	03/31/2012....	0	0	0	0	0	0	0	0	3,000	0	0	0
10629100.....	KITTSO.....	MN.....	.....	03/20/2003....	03/31/2012....	0	0	0	0	0	0	0	0	5,985	0	0	0
11002500.....	LAC QUI PARLE.....	MN.....	.....	09/22/2006....	03/31/2012....	0	0	0	0	0	0	0	0	4,700	0	0	0
19855900.....	LINCOLN.....	MN.....	.....	02/09/1998....	03/31/2012....	0	0	0	0	0	0	0	0	3,500	0	0	0
10117100.....	LYON.....	MN.....	.....	06/06/2001....	03/31/2012....	0	0	0	0	0	0	0	0	9,744	0	0	0
10120900.....	LYON.....	MN.....	.....	10/29/2001....	03/31/2012....	0	0	0	0	0	0	0	0	6,053	0	0	0
10645300.....	LYON.....	MN.....	.....	02/19/2004....	03/31/2012....	0	0	0	0	0	0	0	0	2,500	0	0	0
19873000.....	LYON.....	MN.....	.....	07/02/1998....	03/31/2012....	0	0	0	0	0	0	0	0	3,000	0	0	0
19898300.....	LYON.....	MN.....	.....	06/19/2000....	03/31/2012....	0	0	0	0	0	0	0	0	8,414	0	0	0
10655800.....	MARSHALL.....	MN.....	.....	06/23/2005....	03/31/2012....	0	0	0	0	0	0	0	0	6,250	0	0	0
10662700.....	MARSHALL.....	MN.....	.....	12/15/2005....	03/31/2012....	0	0	0	0	0	0	0	0	23,000	0	0	0
10101000.....	MARTIN.....	MN.....	.....	09/10/2010....	03/31/2012....	0	0	0	0	0	0	0	0	6,250	0	0	0
10164500.....	MARTIN.....	MN.....	.....	01/31/2011....	03/31/2012....	0	0	0	0	0	0	0	0	5,000	0	0	0
10631000.....	MARTIN.....	MN.....	.....	03/10/2003....	03/31/2012....	0	0	0	0	0	0	0	0	3,000	0	0	0
11003800.....	MARTIN.....	MN.....	.....	01/18/2007....	03/31/2012....	0	0	0	0	0	0	0	0	2,500	0	0	0
19881600.....	MARTIN.....	MN.....	.....	02/11/1999....	03/31/2012....	0	0	0	0	0	0	0	0	4,700	0	0	0
19894200.....	MARTIN.....	MN.....	.....	09/14/1999....	03/31/2012....	0	0	0	0	0	0	0	0	4,950	0	0	0
60711106.....	MARTIN.....	MN.....	.....	09/08/2011....	03/31/2012....	0	0	0	0	0	0	0	0	17,000	0	0	0
11009900.....	MCLEOD.....	MN.....	.....	12/21/2007....	03/31/2012....	0	0	0	0	0	0	0	0	6,000	0	0	0
10659600.....	NICOLLET.....	MN.....	.....	09/21/2005....	03/31/2012....	0	0	0	0	0	0	0	0	1,400	0	0	0
10132100.....	NOBLES.....	MN.....	.....	09/12/2002....	03/31/2012....	0	0	0	0	0	0	0	0	8,000	0	0	0
10663300.....	NOBLES.....	MN.....	.....	01/04/2006....	03/31/2012....	0	0	0	0	0	0	0	0	3,500	0	0	0
19870700.....	NOBLES.....	MN.....	.....	02/12/1999....	03/31/2012....	0	0	0	0	0	0	0	0	2,200	0	0	0
11001700.....	OLMSTED.....	MN.....	.....	06/14/2006....	03/31/2012....	0	0	0	0	0	0	0	0	31,300	0	0	0
11019000.....	PIPESTONE.....	MN.....	.....	07/20/2009....	03/31/2012....	0	0	0	0	0	0	0	0	12,750	0	0	0
10628000.....	POLK.....	MN.....	.....	01/09/2003....	03/31/2012....	0	0	0	0	0	0	0	0	6,250	0	0	0
19853300.....	POLK.....	MN.....	.....	11/20/1997....	03/31/2012....	0	0	0	0	0	0	0	0	3,000	0	0	0
19882500.....	POLK.....	MN.....	.....	12/21/1998....	03/31/2012....	0	0	0	0	0	0	0	0	75,000	0	0	0
10629900.....	REDWOOD.....	MN.....	.....	02/07/2003....	03/31/2012....	0	0	0	0	0	0	0	0	1,125	0	0	0
10112500.....	RENVILLE.....	MN.....	.....	01/02/2001....	03/31/2012....	0	0	0	0	0	0	0	0	2,100	0	0	0
10117600.....	RENVILLE.....	MN.....	.....	06/22/2001....	03/31/2012....	0	0	0	0	0	0	0	0	12,000	0	0	0
10117700.....	RENVILLE.....	MN.....	.....	06/22/2001....	03/31/2012....	0	0	0	0	0	0	0	0	2,300	0	0	0
10119600.....	RENVILLE.....	MN.....	.....	07/24/2001....	03/31/2012....	0	0	0	0	0	0	0	0	27,500	0	0	0

QE02.14

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10121400.....	RENVILLE.....	MN.....		01/15/2002...	03/31/2012.....	0	0	0	0	0	0	0	0	102,959	0	0	0
10126400.....	RENVILLE.....	MN.....		02/28/2002...	03/31/2012.....	0	0	0	0	0	0	0	0	5,250	0	0	0
10130300.....	RENVILLE.....	MN.....		05/22/2002...	03/31/2012.....	0	0	0	0	0	0	0	0	6,700	0	0	0
10652100.....	RENVILLE.....	MN.....		03/07/2005...	03/31/2012.....	0	0	0	0	0	0	0	0	8,500	0	0	0
10658200.....	RENVILLE.....	MN.....		08/17/2005...	03/31/2012.....	0	0	0	0	0	0	0	0	12,010	0	0	0
11014200.....	RENVILLE.....	MN.....		04/18/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	5,000	0	0	0
19794400.....	RENVILLE.....	MN.....		04/16/1997...	03/31/2012.....	0	0	0	0	0	0	0	0	3,000	0	0	0
19798800.....	RENVILLE.....	MN.....		09/17/1997...	03/31/2012.....	0	0	0	0	0	0	0	0	2,800	0	0	0
19851800.....	RENVILLE.....	MN.....		12/16/1997...	03/31/2012.....	0	0	0	0	0	0	0	0	2,000	0	0	0
19884300.....	RENVILLE.....	MN.....		01/21/1999...	03/31/2012.....	0	0	0	0	0	0	0	0	2,500	0	0	0
19886300.....	RENVILLE.....	MN.....		03/08/1999...	03/31/2012.....	0	0	0	0	0	0	0	0	3,000	0	0	0
19890400.....	RENVILLE.....	MN.....		04/26/1999...	03/31/2012.....	0	0	0	0	0	0	0	0	23,000	0	0	0
19891300.....	RENVILLE.....	MN.....		05/14/1999...	03/31/2012.....	0	0	0	0	0	0	0	0	1,500	0	0	0
19895800.....	RENVILLE.....	MN.....		01/05/2000...	03/31/2012.....	0	0	0	0	0	0	0	0	2,000	0	0	0
19896100.....	RENVILLE.....	MN.....		01/05/2000...	03/31/2012.....	0	0	0	0	0	0	0	0	1,575	0	0	0
60711139.....	RENVILLE.....	MN.....		11/18/2011...	03/31/2012.....	0	0	0	0	0	0	0	0	79,000	0	0	0
10113900.....	RICE.....	MN.....		03/23/2001...	03/31/2012.....	0	0	0	0	0	0	0	0	3,750	0	0	0
10655600.....	RICE.....	MN.....		05/25/2005...	03/31/2012.....	0	0	0	0	0	0	0	0	9,424	0	0	0
10625200.....	SIBLEY.....	MN.....		12/17/2002...	03/31/2012.....	0	0	0	0	0	0	0	0	10,604	0	0	0
19894400.....	SIBLEY.....	MN.....		10/29/1999...	03/31/2012.....	0	0	0	0	0	0	0	0	1,688	0	0	0
10286600.....	STEVENS.....	MN.....		08/11/2011...	03/31/2012.....	0	0	0	0	0	0	0	0	14,125	0	0	0
11014100.....	SWIFT.....	MN.....		04/24/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	338,000	0	0	0
19851700.....	SWIFT.....	MN.....		11/04/1997...	03/31/2012.....	0	0	0	0	0	0	0	0	2,000	0	0	0
19893500.....	SWIFT.....	MN.....		08/11/1999...	03/31/2012.....	0	0	0	0	0	0	0	0	99,500	0	0	0
19894600.....	SWIFT.....	MN.....		10/08/1999...	03/31/2012.....	0	0	0	0	0	0	0	0	2,813	0	0	0
60711142.....	SWIFT.....	MN.....		10/19/2011...	03/31/2012.....	0	0	0	0	0	0	0	0	10,000	0	0	0
11013100.....	WASECA.....	MN.....		01/29/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	3,750	0	0	0
10630100.....	WATONWAN.....	MN.....		01/29/2003...	03/31/2012.....	0	0	0	0	0	0	0	0	5,400	0	0	0
10111300.....	YELLOW MEDICINE.....	MN.....		04/05/2001...	03/31/2012.....	0	0	0	0	0	0	0	0	9,117	0	0	0
10114300.....	YELLOW MEDICINE.....	MN.....		02/28/2001...	03/31/2012.....	0	0	0	0	0	0	0	0	7,000	0	0	0
10126800.....	YELLOW MEDICINE.....	MN.....		03/27/2002...	03/31/2012.....	0	0	0	0	0	0	0	0	4,200	0	0	0
10630900.....	YELLOW MEDICINE.....	MN.....		03/04/2003...	03/31/2012.....	0	0	0	0	0	0	0	0	2,250	0	0	0
10642700.....	YELLOW MEDICINE.....	MN.....		12/11/2003...	03/31/2012.....	0	0	0	0	0	0	0	0	3,700	0	0	0
10649600.....	YELLOW MEDICINE.....	MN.....		09/22/2004...	03/31/2012.....	0	0	0	0	0	0	0	0	5,500	0	0	0
11013700.....	YELLOW MEDICINE.....	MN.....		02/29/2008...	03/31/2012.....	0	0	0	0	0	0	0	0	53,000	0	0	0
19852200.....	YELLOW MEDICINE.....	MN.....		01/28/1998...	03/31/2012.....	0	0	0	0	0	0	0	0	23,200	0	0	0
19861700.....	YELLOW MEDICINE.....	MN.....		03/26/1998...	03/31/2012.....	0	0	0	0	0	0	0	0	3,500	0	0	0

QE02.15

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19864100.....	YELLOW MEDICINE.....	MN.....		06/03/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	3,900	0	0	0
19890700.....	YELLOW MEDICINE.....	MN.....		05/18/1999.....	03/31/2012.....	0	0	0	0	0	0	0	0	23,000	0	0	0
19892200.....	YELLOW MEDICINE.....	MN.....		06/04/1999.....	03/31/2012.....	0	0	0	0	0	0	0	0	27,114	0	0	0
10631700.....	ADAIR.....	MO.....		05/05/2003.....	03/31/2012.....	0	0	0	0	0	0	0	0	14,595	0	0	0
10669700.....	BARTON.....	MO.....		05/15/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	20,000	0	0	0
19751800.....	BARTON.....	MO.....		03/23/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	19,500	0	0	0
19756700.....	BARTON.....	MO.....		06/16/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	23,000	0	0	0
10612500.....	BATES.....	MO.....		04/18/2001.....	03/31/2012.....	0	0	0	0	0	0	0	0	5,250	0	0	0
10665700.....	BATES.....	MO.....		03/23/2006.....	03/31/2012.....	0	0	0	0	0	0	0	0	18,778	0	0	0
11014800.....	CALLAWAY.....	MO.....		08/19/2008.....	03/31/2012.....	0	0	0	0	0	0	0	0	44,500	0	0	0
10106200.....	CARROLL.....	MO.....		09/15/2010.....	03/31/2012.....	0	0	0	0	0	0	0	0	13,398	0	0	0
11014400.....	CARROLL.....	MO.....		06/30/2008.....	03/31/2012.....	0	0	0	0	0	0	0	0	7,655	0	0	0
11014500.....	CARROLL.....	MO.....		06/30/2008.....	03/31/2012.....	0	0	0	0	0	0	0	0	8,222	0	0	0
19742700.....	CASS.....	MO.....		07/31/1997.....	03/31/2012.....	0	0	0	0	0	0	0	0	6,500	0	0	0
11018500.....	CHARITON.....	MO.....		06/29/2009.....	03/31/2012.....	0	0	0	0	0	0	0	0	38,700	0	0	0
160000346.....	FENTON.....	MO.....		12/24/1997.....	03/31/2012.....	0	0	0	0	0	0	0	0	87,790	0	0	0
10641000.....	MILLER.....	MO.....		11/26/2003.....	03/31/2012.....	0	0	0	0	0	0	0	0	576,000	0	0	0
10619100.....	MONROE.....	MO.....		01/14/2002.....	03/31/2012.....	0	0	0	0	0	0	0	0	4,360	0	0	0
11006200.....	MONROE.....	MO.....		03/08/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	4,802	0	0	0
19821700.....	NEW MADRID.....	MO.....		07/29/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	2,500	0	0	0
10622800.....	PUTNAM.....	MO.....		05/07/2002.....	03/31/2012.....	0	0	0	0	0	0	0	0	11,750	0	0	0
10661600.....	PUTNAM.....	MO.....		11/18/2005.....	03/31/2012.....	0	0	0	0	0	0	0	0	7,637	0	0	0
19773402.....	RALLS.....	MO.....		05/20/2004.....	03/31/2012.....	0	0	0	0	0	0	0	0	2,474	0	0	0
10672700.....	RANDOLPH.....	MO.....		11/27/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	172,500	0	0	0
19813900.....	SCOTT.....	MO.....		06/02/1997.....	03/31/2012.....	0	0	0	0	0	0	0	0	2,500	0	0	0
19819000.....	STODDARD.....	MO.....		03/02/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	101,200	0	0	0
19821400.....	STODDARD.....	MO.....		07/08/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	8,000	0	0	0
19747100.....	VERNON.....	MO.....		12/18/1997.....	03/31/2012.....	0	0	0	0	0	0	0	0	4,000	0	0	0
19767100.....	VERNON.....	MO.....		12/22/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	5,042	0	0	0
10629600.....	HUMPHREYS.....	MS.....		01/30/2003.....	03/31/2012.....	0	0	0	0	0	0	0	0	84,000	0	0	0
10678300.....	SHARKEY.....	MS.....		08/20/2009.....	03/31/2012.....	0	0	0	0	0	0	0	0	28,996	0	0	0
10678000.....	SUNFLOWER.....	MS.....		06/08/2009.....	03/31/2012.....	0	0	0	0	0	0	0	0	17,429	0	0	0
19831600.....	SUNFLOWER.....	MS.....		02/05/2002.....	03/31/2012.....	0	0	0	0	0	0	0	0	7,000	0	0	0
10669100.....	YAZOO.....	MS.....		04/12/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	28,823	0	0	0
60711128.....	YAZOO.....	MS.....		11/16/2011.....	03/31/2012.....	0	0	0	0	0	0	0	0	72,500	0	0	0
11627000.....	BROADWATER.....	MT.....		10/11/2007.....	03/31/2012.....	0	0	0	0	0	0	0	0	4,500	0	0	0
11630500.....	CHOUTEAU.....	MT.....		06/16/2008.....	03/31/2012.....	0	0	0	0	0	0	0	0	8,264	0	0	0
19945500.....	CHOUTEAU.....	MT.....		07/16/1998.....	03/31/2012.....	0	0	0	0	0	0	0	0	6,500	0	0	0

QE02.16

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19997800.....	CHOUTEAU.....	MT.....		05/13/2004....	03/31/2012....	0	0	0	0	0	0	0	0	67,500	0	0	0
11610700.....	FERGUS.....	MT.....		01/18/2005....	03/31/2012....	0	0	0	0	0	0	0	0	25,000	0	0	0
19978300.....	FERGUS.....	MT.....		12/18/2001....	03/31/2012....	0	0	0	0	0	0	0	0	10,000	0	0	0
19994400.....	FERGUS.....	MT.....		08/04/2003....	03/31/2012....	0	0	0	0	0	0	0	0	10,000	0	0	0
11618500.....	MEAGHER.....	MT.....		09/07/2006....	03/31/2012....	0	0	0	0	0	0	0	0	12,500	0	0	0
19979702.....	MEAGHER.....	MT.....		02/26/2002....	03/31/2012....	0	0	0	0	0	0	0	0	5,000	0	0	0
10009500.....	MUSSELSHELL.....	MT.....		12/22/2009....	03/31/2012....	0	0	0	0	0	0	0	0	4,104	0	0	0
11630800.....	PETROLEUM.....	MT.....		07/01/2008....	03/31/2012....	0	0	0	0	0	0	0	0	22,500	0	0	0
11628000.....	PONDERA.....	MT.....		12/10/2007....	03/31/2012....	0	0	0	0	0	0	0	0	15,252	0	0	0
11634300.....	PONDERA.....	MT.....		07/21/2009....	03/31/2012....	0	0	0	0	0	0	0	0	3,998	0	0	0
10072800.....	POWELL.....	MT.....		07/30/2010....	03/31/2012....	0	0	0	0	0	0	0	0	8,461	0	0	0
10266000.....	PRAIRIE.....	MT.....		06/03/2011....	03/31/2012....	0	0	0	0	0	0	0	0	30,000	0	0	0
11613400.....	SHERIDAN.....	MT.....		09/26/2005....	03/31/2012....	0	0	0	0	0	0	0	0	12,000	0	0	0
10627200.....	SWEET GRASS.....	MT.....		02/20/2003....	03/31/2012....	0	0	0	0	0	0	0	0	75,000	0	0	0
10100100.....	TETON.....	MT.....		09/14/2010....	03/31/2012....	0	0	0	0	0	0	0	0	2,031	0	0	0
19989300.....	TREASURE.....	MT.....		03/24/2003....	03/31/2012....	0	0	0	0	0	0	0	0	7,000	0	0	0
11629700.....	WHEATLAND.....	MT.....		05/01/2008....	03/31/2012....	0	0	0	0	0	0	0	0	5,504	0	0	0
19859600.....	CASS.....	ND.....		04/01/1998....	03/31/2012....	0	0	0	0	0	0	0	0	1,500	0	0	0
19859800.....	CASS.....	ND.....		04/21/1998....	03/31/2012....	0	0	0	0	0	0	0	0	1,700	0	0	0
10675600.....	DUNN.....	ND.....		10/27/2008....	03/31/2012....	0	0	0	0	0	0	0	0	16,500	0	0	0
10629500.....	RICHLAND.....	ND.....		02/26/2003....	03/31/2012....	0	0	0	0	0	0	0	0	8,640	0	0	0
19881100.....	RICHLAND.....	ND.....		01/15/1999....	03/31/2012....	0	0	0	0	0	0	0	0	2,500	0	0	0
10675900.....	STARK.....	ND.....		09/30/2008....	03/31/2012....	0	0	0	0	0	0	0	0	6,733	0	0	0
10665400.....	ANTELOPE.....	NE.....		03/16/2006....	03/31/2012....	0	0	0	0	0	0	0	0	9,000	0	0	0
10674100.....	BANNER.....	NE.....		01/09/2008....	03/31/2012....	0	0	0	0	0	0	0	0	20,000	0	0	0
10620600.....	CLAY.....	NE.....		03/27/2002....	03/31/2012....	0	0	0	0	0	0	0	0	15,006	0	0	0
19688800.....	CUSTER.....	NE.....		04/27/1993....	03/31/2012....	0	0	0	0	0	0	0	0	1,705	0	0	0
19749100.....	DAWSON.....	NE.....		04/02/1998....	03/31/2012....	0	0	0	0	0	0	0	0	48,359	0	0	0
10635300.....	GAGE.....	NE.....		05/05/2003....	03/31/2012....	0	0	0	0	0	0	0	0	6,629	0	0	0
10675100.....	HALL.....	NE.....		07/01/2008....	03/31/2012....	0	0	0	0	0	0	0	0	11,000	0	0	0
10646800.....	HAMILTON.....	NE.....		05/27/2004....	03/31/2012....	0	0	0	0	0	0	0	0	1,250	0	0	0
10647500.....	HAMILTON.....	NE.....		06/30/2004....	03/31/2012....	0	0	0	0	0	0	0	0	61,684	0	0	0
10666500.....	HAMILTON.....	NE.....		06/06/2006....	03/31/2012....	0	0	0	0	0	0	0	0	6,673	0	0	0
19751900.....	HAMILTON.....	NE.....		04/09/1998....	03/31/2012....	0	0	0	0	0	0	0	0	3,000	0	0	0
19762700.....	HAMILTON.....	NE.....		11/30/1998....	03/31/2012....	0	0	0	0	0	0	0	0	15,528	0	0	0
19775700.....	HAMILTON.....	NE.....		07/12/1999....	03/31/2012....	0	0	0	0	0	0	0	0	5,196	0	0	0
19779800.....	HAMILTON.....	NE.....		01/27/2000....	03/31/2012....	0	0	0	0	0	0	0	0	6,500	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10631900.....	HOLT.....	NE.....		03/27/2003....	03/31/2012....	0	0	0	0	0	0	0	0	10,641	0	0	0
19687400.....	KEARNEY.....	NE.....		01/28/1993....	03/31/2012....	0	0	0	0	0	0	0	0	12,461	0	0	0
19772700.....	KEARNEY.....	NE.....		06/16/1999....	03/31/2012....	0	0	0	0	0	0	0	0	47,112	0	0	0
10671700.....	KEITH.....	NE.....		09/21/2007....	03/31/2012....	0	0	0	0	0	0	0	0	21,781	0	0	0
10675300.....	KEITH.....	NE.....		07/22/2008....	03/31/2012....	0	0	0	0	0	0	0	0	3,325	0	0	0
10642400.....	MADISON.....	NE.....		12/18/2003....	03/31/2012....	0	0	0	0	0	0	0	0	12,000	0	0	0
19744800.....	MERRICK.....	NE.....		09/24/1997....	03/31/2012....	0	0	0	0	0	0	0	0	11,618	0	0	0
19758100.....	NANCE.....	NE.....		08/03/1998....	03/31/2012....	0	0	0	0	0	0	0	0	13,289	0	0	0
10654100.....	NUCKOLLS.....	NE.....		06/09/2005....	03/31/2012....	0	0	0	0	0	0	0	0	2,706	0	0	0
10643900.....	PHELPS.....	NE.....		01/05/2004....	03/31/2012....	0	0	0	0	0	0	0	0	5,214	0	0	0
10619300.....	POLK.....	NE.....		02/19/2002....	03/31/2012....	0	0	0	0	0	0	0	0	15,000	0	0	0
10640500.....	POLK.....	NE.....		09/10/2003....	03/31/2012....	0	0	0	0	0	0	0	0	5,500	0	0	0
10668900.....	POLK.....	NE.....		04/09/2007....	03/31/2012....	0	0	0	0	0	0	0	0	399,340	0	0	0
19759100.....	POLK.....	NE.....		08/10/1998....	03/31/2012....	0	0	0	0	0	0	0	0	10,000	0	0	0
11018300.....	RICHARDSON.....	NE.....		05/06/2009....	03/31/2012....	0	0	0	0	0	0	0	0	5,598	0	0	0
10611400.....	SCOTTS BLUFF.....	NE.....		03/27/2001....	03/31/2012....	0	0	0	0	0	0	0	0	3,915	0	0	0
10664700.....	SHERIDAN.....	NE.....		02/01/2006....	03/31/2012....	0	0	0	0	0	0	0	0	458,929	0	0	0
19754000.....	THAYER.....	NE.....		04/29/1998....	03/31/2012....	0	0	0	0	0	0	0	0	9,503	0	0	0
10634700.....	YORK.....	NE.....		04/16/2003....	03/31/2012....	0	0	0	0	0	0	0	0	18,000	0	0	0
22100600.....	YORK.....	NE.....		03/07/2000....	03/31/2012....	0	0	0	0	0	0	0	0	6,301	0	0	0
160000932.....	CRANBURY.....	NJ.....		10/19/2011....	03/31/2012....	0	0	0	0	0	0	0	0	146,002	0	0	0
160000922.....	JERSEY CITY.....	NJ.....		06/03/2011....	03/31/2012....	0	0	0	0	0	0	0	0	403,458	0	0	0
10676800.....	PASSAIC.....	NJ.....		04/29/2009....	03/31/2012....	0	0	0	0	0	0	0	0	265,807	0	0	0
10678600.....	CATRON.....	NM.....		08/17/2009....	03/31/2012....	0	0	0	0	0	0	0	0	12,000	0	0	0
10246400.....	CHAVES.....	NM.....		05/03/2011....	03/31/2012....	0	0	0	0	0	0	0	0	19,944	0	0	0
10651100.....	CHAVES.....	NM.....		12/20/2004....	03/31/2012....	0	0	0	0	0	0	0	0	15,000	0	0	0
10667800.....	CHAVES.....	NM.....		12/27/2006....	03/31/2012....	0	0	0	0	0	0	0	0	10,000	0	0	0
19569300.....	CHAVES.....	NM.....		11/19/1992....	03/31/2012....	0	0	0	0	0	0	0	0	11,500	0	0	0
60711132.....	COLFAX.....	NM.....		11/10/2011....	03/31/2012....	0	0	0	0	0	0	0	0	50,983	0	0	0
10061400.....	DONA ANA.....	NM.....		12/22/2010....	03/31/2012....	0	0	0	0	0	0	0	0	20,033	0	0	0
10623800.....	DONA ANA.....	NM.....		10/22/2002....	03/31/2012....	0	0	0	0	0	0	0	0	9,596	0	0	0
10647000.....	DONA ANA.....	NM.....		07/27/2004....	03/31/2012....	0	0	0	0	0	0	0	0	33,013	0	0	0
10668500.....	DONA ANA.....	NM.....		03/07/2007....	03/31/2012....	0	0	0	0	0	0	0	0	25,000	0	0	0
10671200.....	DONA ANA.....	NM.....		11/15/2007....	03/31/2012....	0	0	0	0	0	0	0	0	295,262	0	0	0
19762300.....	DONA ANA.....	NM.....		10/08/1998....	03/31/2012....	0	0	0	0	0	0	0	0	50,000	0	0	0
19771900.....	DONA ANA.....	NM.....		03/22/1999....	03/31/2012....	0	0	0	0	0	0	0	0	23,000	0	0	0
60711150.....	DONA ANA.....	NM.....		11/22/2011....	03/31/2012....	0	0	0	0	0	0	0	0	28,575	0	0	0
10627800.....	GUADALUPE.....	NM.....		01/27/2003....	03/31/2012....	0	0	0	0	0	0	0	0	40,000	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10634100.....	HARDING.....	NM.....		05/22/2003....	03/31/2012....	0	0	0	0	0	0	0	0	20,000	0	0	0
10676100.....	HIDALGO.....	NM.....		08/28/2008....	03/31/2012....	0	0	0	0	0	0	0	0	7,000	0	0	0
10677500.....	LUNA.....	NM.....		05/15/2009....	03/31/2012....	0	0	0	0	0	0	0	0	26,000	0	0	0
10676600.....	SIERRA.....	NM.....		01/06/2009....	03/31/2012....	0	0	0	0	0	0	0	0	10,000	0	0	0
160000617.....	NEW YORK.....	NY.....		03/13/2001....	03/31/2012....	0	0	0	0	0	0	0	0	18,029	0	0	0
160000648.....	NEW YORK.....	NY.....		04/15/2002....	03/31/2012....	0	0	0	0	0	0	0	0	100,691	0	0	0
160000678.....	NEW YORK.....	NY.....		04/08/2005....	03/31/2012....	0	0	0	0	0	0	0	0	101,344	0	0	0
160000686.....	NEW YORK.....	NY.....		08/30/2005....	03/31/2012....	0	0	0	0	0	0	0	0	457,802	0	0	0
160000704.....	NEW YORK.....	NY.....		07/26/2006....	03/31/2012....	0	0	0	0	0	0	0	0	153,242	0	0	0
160000709.....	NEW YORK.....	NY.....		07/13/2006....	03/31/2012....	0	0	0	0	0	0	0	0	18,528	0	0	0
160000741.....	NEW YORK.....	NY.....		06/24/2008....	03/31/2012....	0	0	0	0	0	0	0	0	208,976	0	0	0
160000924.....	NEW YORK.....	NY.....		06/28/2011....	03/31/2012....	0	0	0	0	0	0	0	0	80,126	0	0	0
160000907.....	REGO PARK.....	NY.....		10/14/2010....	03/31/2012....	0	0	0	0	0	0	0	0	76,605	0	0	0
11016100.....	CLARK.....	OH.....		10/02/2008....	03/31/2012....	0	0	0	0	0	0	0	0	29,400	0	0	0
10131600.....	FAYETTE.....	OH.....		08/21/2002....	03/31/2012....	0	0	0	0	0	0	0	0	16,250	0	0	0
19889000.....	GREENE.....	OH.....		04/29/1999....	03/31/2012....	0	0	0	0	0	0	0	0	17,500	0	0	0
00114200.....	LICKING.....	OH.....		10/07/2009....	03/31/2012....	0	0	0	0	0	0	0	0	1,896	0	0	0
10128000.....	LICKING.....	OH.....		10/09/2002....	03/31/2012....	0	0	0	0	0	0	0	0	140,133	0	0	0
60711179.....	WAYNE.....	OH.....		02/15/2012....	03/31/2012....	0	0	0	0	0	0	0	0	8,500	0	0	0
10628500.....	ALFALFA.....	OK.....		01/23/2003....	03/31/2012....	0	0	0	0	0	0	0	0	2,850	0	0	0
19691400.....	CADDO.....	OK.....		06/28/1993....	03/31/2012....	0	0	0	0	0	0	0	0	1,500	0	0	0
19777800.....	CANADIAN.....	OK.....		11/16/1999....	03/31/2012....	0	0	0	0	0	0	0	0	3,750	0	0	0
10645400.....	CRAIG.....	OK.....		04/01/2004....	03/31/2012....	0	0	0	0	0	0	0	0	3,900	0	0	0
10622000.....	CUSTER.....	OK.....		06/10/2002....	03/31/2012....	0	0	0	0	0	0	0	0	9,000	0	0	0
10674900.....	CUSTER.....	OK.....		07/10/2008....	03/31/2012....	0	0	0	0	0	0	0	0	8,640	0	0	0
10629300.....	GARFIELD.....	OK.....		01/30/2003....	03/31/2012....	0	0	0	0	0	0	0	0	11,250	0	0	0
19770200.....	GARVIN.....	OK.....		03/31/1999....	03/31/2012....	0	0	0	0	0	0	0	0	2,250	0	0	0
10655000.....	GRADY.....	OK.....		05/18/2005....	03/31/2012....	0	0	0	0	0	0	0	0	14,266	0	0	0
19681100.....	GRANT.....	OK.....		12/01/1992....	03/31/2012....	0	0	0	0	0	0	0	0	6,700	0	0	0
10643100.....	HUGHES.....	OK.....		02/02/2004....	03/31/2012....	0	0	0	0	0	0	0	0	6,000	0	0	0
19761100.....	KAY.....	OK.....		09/21/1998....	03/31/2012....	0	0	0	0	0	0	0	0	6,703	0	0	0
10620900.....	WOODS.....	OK.....		04/03/2002....	03/31/2012....	0	0	0	0	0	0	0	0	6,203	0	0	0
10154800.....	DOUGLAS.....	OR.....		02/10/2011....	03/31/2012....	0	0	0	0	0	0	0	0	315,000	0	0	0
19966600.....	GILLIAM.....	OR.....		03/30/2000....	03/31/2012....	0	0	0	0	0	0	0	0	5,853	0	0	0
11615600.....	KLAMATH.....	OR.....		10/03/2006....	03/31/2012....	0	0	0	0	0	0	0	0	30,535	0	0	0
11632600.....	MALHEUR.....	OR.....		03/25/2009....	03/31/2012....	0	0	0	0	0	0	0	0	57,548	0	0	0
11624100.....	MARION.....	OR.....		06/20/2007....	03/31/2012....	0	0	0	0	0	0	0	0	13,609	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00115700.....	MORROW.....	OR.....		12/29/2009....	03/31/2012....	0	0	0	0	0	0	0	0	500,000	0	0	0
11624600.....	POLK.....	OR.....		09/21/2007....	03/31/2012....	0	0	0	0	0	0	0	0	26,148	0	0	0
10066300.....	UMATILLA.....	OR.....		10/08/2010....	03/31/2012....	0	0	0	0	0	0	0	0	44,981	0	0	0
11624900.....	UMATILLA.....	OR.....		07/16/2007....	03/31/2012....	0	0	0	0	0	0	0	0	44,307	0	0	0
19950700.....	UMATILLA.....	OR.....		11/12/1998....	03/31/2012....	0	0	0	0	0	0	0	0	27,639	0	0	0
60711183.....	UMATILLA.....	OR.....		01/17/2012....	03/31/2012....	0	0	0	0	0	0	0	0	2,425	0	0	0
60711184.....	UMATILLA.....	OR.....		01/17/2012....	03/31/2012....	0	0	0	0	0	0	0	0	2,425	0	0	0
11615700.....	UNION.....	OR.....		03/06/2006....	03/31/2012....	0	0	0	0	0	0	0	0	32,367	0	0	0
11628300.....	UNION.....	OR.....		01/15/2008....	03/31/2012....	0	0	0	0	0	0	0	0	5,916	0	0	0
11636000.....	UNION.....	OR.....		11/30/2009....	03/31/2012....	0	0	0	0	0	0	0	0	18,454	0	0	0
160000722.....	LANGHORNE.....	PA.....		05/01/2007....	03/31/2012....	0	0	0	0	0	0	0	0	101,007	0	0	0
160000674.....	PHILADELPHIA.....	PA.....		11/23/2004....	03/31/2012....	0	0	0	0	0	0	0	0	299,664	0	0	0
160000715.....	PHILADELPHIA.....	PA.....		12/01/2006....	03/31/2012....	0	0	0	0	0	0	0	0	4,121,343	0	0	0
19876200.....	DAVISON.....	SD.....		11/30/1998....	03/31/2012....	0	0	0	0	0	0	0	0	5,500	0	0	0
10668700.....	HAAKON.....	SD.....		03/08/2007....	03/31/2012....	0	0	0	0	0	0	0	0	20,000	0	0	0
10613100.....	HUGHES.....	SD.....		05/16/2001....	03/31/2012....	0	0	0	0	0	0	0	0	10,500	0	0	0
10648300.....	HUGHES.....	SD.....		06/24/2004....	03/31/2012....	0	0	0	0	0	0	0	0	12,000	0	0	0
10672900.....	HUGHES.....	SD.....		11/07/2007....	03/31/2012....	0	0	0	0	0	0	0	0	24,000	0	0	0
19778600.....	HUGHES.....	SD.....		12/15/1999....	03/31/2012....	0	0	0	0	0	0	0	0	51,750	0	0	0
10649400.....	HYDE.....	SD.....		11/12/2004....	03/31/2012....	0	0	0	0	0	0	0	0	946,000	0	0	0
10671400.....	JACKSON.....	SD.....		08/20/2007....	03/31/2012....	0	0	0	0	0	0	0	0	17,000	0	0	0
19767500.....	JACKSON.....	SD.....		01/13/1999....	03/31/2012....	0	0	0	0	0	0	0	0	3,000	0	0	0
10617800.....	JONES.....	SD.....		12/19/2001....	03/31/2012....	0	0	0	0	0	0	0	0	7,500	0	0	0
10643400.....	LYMAN.....	SD.....		11/19/2003....	03/31/2012....	0	0	0	0	0	0	0	0	7,000	0	0	0
10659000.....	LYMAN.....	SD.....		07/27/2005....	03/31/2012....	0	0	0	0	0	0	0	0	21,000	0	0	0
10661000.....	LYMAN.....	SD.....		10/12/2005....	03/31/2012....	0	0	0	0	0	0	0	0	19,000	0	0	0
10666200.....	LYMAN.....	SD.....		04/25/2006....	03/31/2012....	0	0	0	0	0	0	0	0	8,000	0	0	0
10669500.....	PENNINGTON.....	SD.....		05/02/2007....	03/31/2012....	0	0	0	0	0	0	0	0	8,125	0	0	0
10659900.....	STANLEY.....	SD.....		01/03/2006....	03/31/2012....	0	0	0	0	0	0	0	0	550,000	0	0	0
19871900.....	UNION.....	SD.....		09/11/1998....	03/31/2012....	0	0	0	0	0	0	0	0	4,630	0	0	0
10635900.....	CROCKETT.....	TN.....		06/05/2003....	03/31/2012....	0	0	0	0	0	0	0	0	6,900	0	0	0
19826500.....	SHELBY.....	TN.....		06/17/1999....	03/31/2012....	0	0	0	0	0	0	0	0	22,500	0	0	0
160000908.....	AUSTIN.....	TX.....		08/27/2010....	03/31/2012....	0	0	0	0	0	0	0	0	113,677	0	0	0
22103400.....	BOSQUE.....	TX.....		10/11/2000....	03/31/2012....	0	0	0	0	0	0	0	0	3,645	0	0	0
19560600.....	CARSON.....	TX.....		12/16/1991....	03/31/2012....	0	0	0	0	0	0	0	0	5,000	0	0	0
160000909.....	COLLEGE STATION.....	TX.....		10/26/2010....	03/31/2012....	0	0	0	0	0	0	0	0	118,885	0	0	0
19701900.....	COLLINGSWORTH.....	TX.....		01/19/1994....	03/31/2012....	0	0	0	0	0	0	0	0	6,000	0	0	0
10620200.....	COMANCHE.....	TX.....		03/28/2002....	03/31/2012....	0	0	0	0	0	0	0	0	35,055	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10663900.....	COOKE.....	TX.....		12/28/2005....	03/31/2012....	0	0	0	0	0	0	0	0	7,000	0	0	0
10024700.....	DALLAM.....	TX.....		05/25/2010....	03/31/2012....	0	0	0	0	0	0	0	0	170,000	0	0	0
10104900.....	DALLAM.....	TX.....		12/23/2010....	03/31/2012....	0	0	0	0	0	0	0	0	25,000	0	0	0
19747000.....	DALLAM.....	TX.....		12/15/1997....	03/31/2012....	0	0	0	0	0	0	0	0	7,000	0	0	0
19770500.....	DALLAM.....	TX.....		07/01/1999....	03/31/2012....	0	0	0	0	0	0	0	0	18,000	0	0	0
10004800.....	HIDALGO.....	TX.....		12/15/2009....	03/31/2012....	0	0	0	0	0	0	0	0	7,500	0	0	0
19700400.....	HIDALGO.....	TX.....		02/15/1994....	03/31/2012....	0	0	0	0	0	0	0	0	2,430	0	0	0
60711118.....	JEFF DAVIS.....	TX.....		12/01/2011....	03/31/2012....	0	0	0	0	0	0	0	0	125,000	0	0	0
19698400.....	REFUGIO.....	TX.....		11/03/1993....	03/31/2012....	0	0	0	0	0	0	0	0	1,356	0	0	0
19547200.....	ROBERTS.....	TX.....		07/13/1990....	03/31/2012....	0	0	0	0	0	0	0	0	6,000	0	0	0
19763200.....	WILLACY.....	TX.....		11/16/1998....	03/31/2012....	0	0	0	0	0	0	0	0	4,130	0	0	0
10633800.....	WILSON.....	TX.....		06/18/2003....	03/31/2012....	0	0	0	0	0	0	0	0	6,857	0	0	0
16000717.....	ALEXANDRIA.....	VA.....		12/05/2006....	03/31/2012....	0	0	0	0	0	0	0	0	85,533	0	0	0
16000801.....	ARLINGTON.....	VA.....		11/15/2007....	03/31/2012....	0	0	0	0	0	0	0	0	309,686	0	0	0
16000728.....	RICHMOND.....	VA.....		10/11/2007....	03/31/2012....	0	0	0	0	0	0	0	0	77,483	0	0	0
11626100.....	ADAMS.....	WA.....		09/26/2007....	03/31/2012....	0	0	0	0	0	0	0	0	31,298	0	0	0
11630900.....	ADAMS.....	WA.....		07/31/2008....	03/31/2012....	0	0	0	0	0	0	0	0	6,000	0	0	0
11635800.....	ADAMS.....	WA.....		09/03/2009....	03/31/2012....	0	0	0	0	0	0	0	0	19,722	0	0	0
19942400.....	ADAMS.....	WA.....		05/11/1998....	03/31/2012....	0	0	0	0	0	0	0	0	10,902	0	0	0
19942500.....	ADAMS.....	WA.....		05/11/1998....	03/31/2012....	0	0	0	0	0	0	0	0	9,980	0	0	0
19954000.....	ADAMS.....	WA.....		02/17/1999....	03/31/2012....	0	0	0	0	0	0	0	0	14,481	0	0	0
60711120.....	ADAMS.....	WA.....		11/21/2011....	03/31/2012....	0	0	0	0	0	0	0	0	22,378	0	0	0
60711122.....	ADAMS.....	WA.....		11/21/2011....	03/31/2012....	0	0	0	0	0	0	0	0	42,169	0	0	0
19989400.....	BENTON.....	WA.....		05/01/2003....	03/31/2012....	0	0	0	0	0	0	0	0	4,441	0	0	0
19995300.....	BENTON.....	WA.....		09/25/2003....	03/31/2012....	0	0	0	0	0	0	0	0	9,764	0	0	0
19995400.....	BENTON.....	WA.....		09/25/2003....	03/31/2012....	0	0	0	0	0	0	0	0	10,261	0	0	0
19995500.....	BENTON.....	WA.....		09/25/2003....	03/31/2012....	0	0	0	0	0	0	0	0	12,548	0	0	0
60711182.....	BENTON.....	WA.....		01/13/2012....	03/31/2012....	0	0	0	0	0	0	0	0	15,150	0	0	0
11635700.....	FRANKLIN.....	WA.....		08/31/2009....	03/31/2012....	0	0	0	0	0	0	0	0	46,596	0	0	0
10008800.....	GRANT.....	WA.....		01/15/2010....	03/31/2012....	0	0	0	0	0	0	0	0	72,931	0	0	0
10037400.....	GRANT.....	WA.....		03/30/2010....	03/31/2012....	0	0	0	0	0	0	0	0	6,381	0	0	0
11611800.....	GRANT.....	WA.....		09/29/2005....	03/31/2012....	0	0	0	0	0	0	0	0	4,596	0	0	0
11612500.....	GRANT.....	WA.....		06/23/2005....	03/31/2012....	0	0	0	0	0	0	0	0	22,110	0	0	0
11617300.....	GRANT.....	WA.....		07/10/2006....	03/31/2012....	0	0	0	0	0	0	0	0	22,948	0	0	0
11632900.....	GRANT.....	WA.....		01/22/2009....	03/31/2012....	0	0	0	0	0	0	0	0	28,688	0	0	0
11636100.....	GRANT.....	WA.....		10/01/2009....	03/31/2012....	0	0	0	0	0	0	0	0	5,028	0	0	0
19941200.....	GRANT.....	WA.....		05/07/1998....	03/31/2012....	0	0	0	0	0	0	0	0	11,077	0	0	0

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19957700.....	GRANT.....	WA.....		04/08/1999....	03/31/2012....	0	0	0	0	0	0	0	0	13,932	0	0	0
19958300.....	GRANT.....	WA.....		04/15/1999....	03/31/2012....	0	0	0	0	0	0	0	0	13,023	0	0	0
19998100.....	GRANT.....	WA.....		08/02/2004....	03/31/2012....	0	0	0	0	0	0	0	0	7,196	0	0	0
60711121.....	GRANT.....	WA.....		11/21/2011....	03/31/2012....	0	0	0	0	0	0	0	0	26,775	0	0	0
60711123.....	GRANT.....	WA.....		11/21/2011....	03/31/2012....	0	0	0	0	0	0	0	0	20,671	0	0	0
60711130.....	GRANT.....	WA.....		10/13/2011....	03/31/2012....	0	0	0	0	0	0	0	0	8,200	0	0	0
11618800.....	LINCOLN.....	WA.....		08/21/2006....	03/31/2012....	0	0	0	0	0	0	0	0	11,528	0	0	0
19993900.....	LINCOLN.....	WA.....		08/07/2003....	03/31/2012....	0	0	0	0	0	0	0	0	23,061	0	0	0
60711148.....	OKANOGAN.....	WA.....		11/22/2011....	03/31/2012....	0	0	0	0	0	0	0	0	60,205	0	0	0
160000700.....	SEATTLE.....	WA.....		03/28/2006....	03/31/2012....	0	0	0	0	0	0	0	0	2,800,000	0	0	0
160000720.....	SEATTLE.....	WA.....		03/15/2007....	03/31/2012....	0	0	0	0	0	0	0	0	82,763	0	0	0
11616300.....	WALLA WALLA.....	WA.....		05/04/2006....	03/31/2012....	0	0	0	0	0	0	0	0	23,852	0	0	0
10037000.....	WHITMAN.....	WA.....		05/24/2010....	03/31/2012....	0	0	0	0	0	0	0	0	8,519	0	0	0
11610100.....	WHITMAN.....	WA.....		12/14/2004....	03/31/2012....	0	0	0	0	0	0	0	0	3,756	0	0	0
11614800.....	WHITMAN.....	WA.....		01/12/2006....	03/31/2012....	0	0	0	0	0	0	0	0	6,789	0	0	0
11618000.....	WHITMAN.....	WA.....		07/06/2006....	03/31/2012....	0	0	0	0	0	0	0	0	4,554	0	0	0
11619600.....	WHITMAN.....	WA.....		12/11/2006....	03/31/2012....	0	0	0	0	0	0	0	0	3,648	0	0	0
19946600.....	WHITMAN.....	WA.....		09/08/1998....	03/31/2012....	0	0	0	0	0	0	0	0	32,400	0	0	0
19975000.....	WHITMAN.....	WA.....		06/25/2001....	03/31/2012....	0	0	0	0	0	0	0	0	5,421	0	0	0
19990600.....	WHITMAN.....	WA.....		04/28/2003....	03/31/2012....	0	0	0	0	0	0	0	0	6,943	0	0	0
19994000.....	WHITMAN.....	WA.....		07/28/2003....	03/31/2012....	0	0	0	0	0	0	0	0	5,131	0	0	0
11003700.....	IOWA.....	WI.....		01/10/2007....	03/31/2012....	0	0	0	0	0	0	0	0	849	0	0	0
11019100.....	IOWA.....	WI.....		07/31/2009....	03/31/2012....	0	0	0	0	0	0	0	0	11,378	0	0	0
10661100.....	LAFAYETTE.....	WI.....		11/03/2005....	03/31/2012....	0	0	0	0	0	0	0	0	6,285	0	0	0
10661300.....	LAFAYETTE.....	WI.....		12/01/2005....	03/31/2012....	0	0	0	0	0	0	0	0	4,592	0	0	0
10667000.....	LAFAYETTE.....	WI.....		08/10/2006....	03/31/2012....	0	0	0	0	0	0	0	0	7,039	0	0	0
11003600.....	LAFAYETTE.....	WI.....		01/10/2007....	03/31/2012....	0	0	0	0	0	0	0	0	1,698	0	0	0
11011100.....	LAFAYETTE.....	WI.....		10/16/2007....	03/31/2012....	0	0	0	0	0	0	0	0	25,000	0	0	0
11019200.....	LAFAYETTE.....	WI.....		10/23/2009....	03/31/2012....	0	0	0	0	0	0	0	0	5,544	0	0	0
60711108.....	WAUSHARA.....	WI.....		10/04/2011....	03/31/2012....	0	0	0	0	0	0	0	0	14,849	0	0	0
10629800.....	BIG HORN.....	WY.....		03/28/2003....	03/31/2012....	0	0	0	0	0	0	0	0	17,355	0	0	0
10675000.....	BIG HORN.....	WY.....		05/12/2008....	03/31/2012....	0	0	0	0	0	0	0	0	21,000	0	0	0
60712101.....	BIG HORN.....	WY.....		02/29/2012....	03/31/2012....	0	0	0	0	0	0	0	0	4,213	0	0	0
19767200.....	CARBON.....	WY.....		01/19/1999....	03/31/2012....	0	0	0	0	0	0	0	0	9,500	0	0	0
10673600.....	WESTON.....	WY.....		12/21/2007....	03/31/2012....	0	0	0	0	0	0	0	0	8,125	0	0	0
19752700.....	WESTON.....	WY.....		04/08/1998....	03/31/2012....	0	0	0	0	0	0	0	0	5,250	0	0	0
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	0	0	32,017,012	0	0	0

Mortgages Disposed

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
160000800.....	HONOLULU.....	HI.....	.....	10/08/2007....	03/09/2012....	52,528,000	(1,018,079)	0	0	0	(1,018,079)	0	51,509,921	51,509,921	0	0	0
160000700.....	SEATTLE.....	WA.....	.....	03/28/2006....	03/23/2012....	45,080,000	11,433,519	0	0	0	11,433,519	0	53,713,519	56,544,836	0	2,831,317	2,831,317
0399999. Total - Mortgages Disposed.....						97,608,000	10,415,440	0	0	0	10,415,440	0	105,223,440	108,054,757	0	2,831,317	2,831,317
0599999. Total Mortgages.....						258,837,665	10,415,440	6,127	0	0	10,421,567	0	265,103,484	299,951,813	0	2,831,317	2,831,317

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	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									

Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated

000000	00	0	PACIFIC PARK PLAZA.....	HONOLULU.....	HI.....	HB PACIFIC PARK PLAZA.....		03/09/2012....	2	46,009,921	0	0	0	100.0
09999999 Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated.....										46,009,921	0	0	0	XXX.....

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated

QE03	000000	00	0	ALLIANCEBERNSTEIN LEGACY SECURITIES, L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN LEGACY SECURITIES MGMT.....		01/01/2006....	3	0	424,965	0	772,772	1.9
	000000	00	0	ALSING CAPITAL III, L.P.....	WILMINGTON.....	DE.....	ALSING CAPITAL L.L.C.....		09/18/2008....	3	0	301,015	0	6,730,791	1.6
	000000	00	0	ALLIANCEBERNSTEIN LEGACY SECURITIES, L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN LEGACY SECURITIES MGMT.....		09/17/2009....	2	0	701,861	0	1,500,000	1.7
	000000	00	0	ALLIANCEBERNSTEIN U.S. REAL ESTATE PARTNERS L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN REAL ESTATE MANAGEMENT G.P.....		11/18/2010....	3	0	2,481,686	0	43,803,987	9.2
	000000	00	0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN ESG VENTURE MGMT.....		11/28/2006....	3	0	180,970	0	1,833,651	11.1
	000000	00	0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.....		09/18/2008....	3	0	57,029	0	5,313,296	0.9
	000000	00	0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....		09/20/2007....	3	0	1,623,311	0	9,184,578	0.3
	000000	00	0	AXA EQUITABLE AGRIFINANCE LLC.....	Cedar Rapids.....	IA.....	AEGON USA REALTY ADVISORS, LLC.....		07/08/2011....	2	0	163,912	0	0	50.0
	000000	00	0	AXA LBO FUND V.....	France.....	France.....	AXA INVESTMENT MANAGERS PRIVATE EQUITY S.A.....		02/09/2012....	3	60,613	0	0	53,083,387	1.6
	000000	00	0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P.....	ISLAND OF JERSEY.....	.....	AXA PRIVATE EQUITY.....		10/01/2004....	3	0	241,135	0	1,799,621	9.1
	000000	00	0	B IV CAPITAL PARTNERS L.P.....	BOSTON.....	MA.....	DDJ CAPITAL MANAGEMENT LLC.....		01/13/2003....	3	0	1	0	1,000,000	2.3
	000000	00	0	BRIDGEPOINT EUROPE IV, L.P.....	LONDON.....	ENGLAND.....	BRIDGEPOINT CAPITAL LTD.....		05/14/2008....	3	0	1,566,157	0	10,263,993	1.4
	000000	00	0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND I, L.P.....	WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....		07/17/2006....	3	0	2,245,542	0	1,250,915	7.5
	000000	00	0	CARLYLE PARTNERS II, L.P.....	WASHINGTON.....	D.C.....	CARLYLE PARTNERS.....		01/02/1994....	3	0	441,450	0	0	1.9
	000000	00	0	CARLYLE PARTNERS IV, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		11/11/2004....	3	0	912,662	0	1,956,394	0.3
	000000	00	0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC.....		05/15/2007....	3	0	(416,798)	0	11,439,329	0.2
	000000	00	0	CINVEN CAPITAL MANAGEMENT IV, L.P.....	WILMINGTON.....	DE.....	CINVEN LIMITED PARTNERSHIP SERVICES.....		05/03/2006....	1	0	2,281,765	0	2,401,692	0.4
	000000	00	0	CLAYTON & DUBILIER FUND VI.....	GREENWICH.....	CT.....	RICHARD A EISNER & COMPANY.....		01/06/1999....	3	0	300,956	0	969,558	0.5
	000000	00	0	CLAYTON, DUBILIER & RICE VII, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	CLAYTON, DUBILIER & RICE, INC.....		02/16/2005....	3	0	690,890	0	1,310,854	0.4
	000000	00	0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	CLAYTON, DUBILIER & RICE, INC.....		02/12/2008....	3	0	329,033	0	8,397,886	0.4
	000000	00	0	CPCR OPPORTUNITY FUND II, LLC.....	NEW YORK.....	NY.....	CPC RESOURCES INC.....		01/31/2005....	3	0	83,564	0	1,744,954	6.0
	000000	00	0	CRITERION INSTITUTIONAL PARTNERS, L.P.....	WILMINGTON.....	DE.....	SANDELL.....		01/05/2004....	1	0	1,000,000	0	0	1.0
	000000	00	0	CSFB PRIVATE EQUITY STRATEGIES (2003) L.P.....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....		09/11/2003....	3	0	252,791	0	2,232,776	93.8
	000000	00	0	CSFB PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....		02/16/2005....	3	0	2,189,188	0	778,857	93.8
	000000	00	0	CSFB PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.....	NEW YORK.....	NY.....	DLJ FUND PARTNERS, L.P.....		05/22/2007....	3	0	1,565,686	0	20,598,731	93.8
	000000	00	0	DDJ TOTAL RETURN LOAN FUND, L.P.....	WILMINGTON.....	DE.....	DDJ TOTAL RETURN LOAN FUND, L.P.....		11/11/2004....	3	0	14	0	1,000,000	5.1
	000000	00	0	DLJ INVESTMENT PARTNERS II.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS.....		11/17/1999....	2	0	11,096	0	2,483,918	2.8
	000000	00	0	DLJ INVESTMENT PARTNERS III, L.P.....	NEW YORK.....	NY.....	DLJ INVESTMENT PARTNERS, INC.....		05/16/2006....	2	0	(85,372)	0	11,075,045	2.1
	000000	00	0	EN CAP ENERGY CAPITAL FUND VI, L.P.....	HOUSTON.....	TX.....	EN CAP INVESTMENTS LLC.....		05/16/2006....	3	0	1,591,826	0	963,024	2.1
	000000	00	0	EN CAP ENERGY CAPITAL FUND VII, L.P.....	HOUSTON.....	TX.....	ENCAP EQUITY FUND VII GP, L.P.....		09/19/2007....	3	0	1,699,518	0	5,578,707	1.0
	000000	00	0	EUROPE SELECT PRIVATE EQUITY PARTNERS II.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	AXA-AIG ASSET MANAGEMENT II.....		08/31/2001....	3	0	613,350	0	1,396,655	3.4
	000000	00	0	EVERCORE PARTNERS, L.P.....	NEW YORK.....	NY.....	EVERCORE PARTNERS.....		04/28/1997....	3	0	58,014	0	1,651,081	4.9
	000000	00	0	FRANCISCO PARTNERS II, L.P.....	SAN FRANCISCO.....	CA.....	FRANCISCO PARTNERS GP II.....		05/16/2006....	3	0	202,248	0	939,877	0.7
	000000	00	0	GREEN EQUITY INVESTORS IV L.P.....	LOS ANGELES.....	CA.....	LEONARD GREEN & PARTNERS.....		09/19/2002....	3	0	341,960	0	876,975	1.1
	000000	00	0	GREEN EQUITY INVESTORS V, L.P.....	WILMINGTON.....	DE.....	GEI CAPITAL V, LLC.....		11/09/2006....	3	0	597,860	0	5,963,359	0.6
	000000	00	0	GS CAPITAL PARTNERS VI PARALLEL, L.P.....	WILMINGTON.....	DE.....	GS ADVISORS V, L.L.C.....		04/01/2007....	1	0	(800)	0	3,333,283	1.4
	000000	00	0	HIGHSTAR CAPITAL III, L.P. (f.k.a. AIG HIGHSTAR CAP. III, L.P.).....	WILMINGTON.....	DE.....	AIG GLOBAL INVESTMENT CORP.....		05/15/2007....	3	0	787,326	0	1,299,480	1.7
	000000	00	0	HINES U.S. OFFICE VALUE ADDED FUND II, L.P.....	WILMINGTON.....	DE.....	HINES, LLC.....		01/31/2007....	2	0	966,306	0	1,607,694	2.5
	000000	00	0	ICV PARTNERS II, L.P.....	WILMINGTON.....	DE.....	ICV ASSOCIATES II, LLC.....		02/16/2005....	3	0	749,069	0	1,213,338	1.6

SCHEDULE BA - PART 2

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

1	2		Location		5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description		3 City	4 State	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	JBC OPPORTUNITY FUND III, L.P.....		CHICAGO.....	IL.....	BUCK MANAGEMENT GROUP.....		05/16/2006.....	3	0	706,394	0	2,863,089	5.3
000000 00 0	JEFFERIES CAPITAL PARTNERS IV, L.P.....		NEW YORK.....	NY.....	JEFFERIES CAPITAL PARTNERS IV, LLC.....		05/18/2005.....	3	0	14,270	0	1,298,103	3.0
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.....		WILMINGTON.....	DE.....	KELSO MEZZANINE LLC.....		09/25/2003.....	3	0	599,532	0	1,304,392	1.0
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.....		WILMINGTON.....	DE.....	KELSO GP VIII, L.P.....		07/20/2007.....	3	0	3,592,414	0	13,562,565	2.4
000000 00 0	KIMCO INCOME FUND I, L.P.....		WILMINGTON.....	DE.....	KIMCO INCOME FUND, LLC.....		03/08/2004.....	2	0	202,840	0	0	14.6
000000 00 0	KOHLBERG INVESTOR VI, L.P.....		WILMINGTON.....	DE.....	KOHLBERG COMPANY.....		06/21/2007.....	3	0	867,563	0	2,997,135	2.7
000000 00 0	LONGACRE CAPITAL PARTNERS (QP), L.P.....		DELAWARE.....	MD.....	LONGACRE MANAGEMENT, LLC.....		05/01/2005.....	1	0	8,905	0	0	1.0
000000 00 0	LS POWER EQUITY PARTNERS II, L.P.....		WILMINGTON.....	DE.....	LS POWER EQUITY ADVISORS II, L.L.C.....		05/07/2007.....	3	0	(203,144)	0	5,552,806	0.9
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.....		WILMINGTON.....	DE.....	MADISON MARQUETTE FUND GP, L.L.C.....		04/20/2007.....	3	0	148,892	0	3,269,585	5.8
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.....		DELAWARE.....	MD.....	MHR INSTITUTIONAL ADVISORS III LLC.....		09/07/2006.....	3	0	600,000	0	6,190,404	0.6
000000 00 0	NATURAL GAS PARTNERS IX, L.P.....		WILMINGTON.....	DE.....	NGP FUND IX.....		10/01/2007.....	2	0	1,482,786	0	4,644,960	0.6
000000 00 0	NATURAL GAS PARTNERS VIII, L.P.....		NEW YORK.....	NY.....	NATURAL GAS PARTNERS, L.P.....		11/16/2005.....	2	0	61,350	0	498,701	1.2
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.....		WILMINGTON.....	DE.....	NEW MOUTAIN INVESTMENT L.L.C.....		12/20/2007.....	2	0	25,574	0	5,594,004	0.5
000000 00 0	NEW VENTURE PARTNERS IV, L.P.....		WILMINGTON.....	DE.....	NVPG IV LLC.....		05/08/2006.....	3	0	494,969	0	4,993,559	5.8
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.....		WILMINGTON.....	DE.....	OAK HILL CAPITAL MANAGEMENT, LLC.....		02/16/2005.....	3	0	712,767	0	396,209	0.6
000000 00 0	OAK HILL CAPITAL PARTNERS III, L.P.....		CAYMAN ISLANDS.....	CAYMAN ISLANDS.....	OHCP GENPAR III, L.P.....		02/12/2008.....	3	0	1,185,127	0	5,407,434	0.5
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.....		CHICAGO.....	IL.....	TRANSWESTERN MULTIFAMILY PARTNERS GP.....		01/31/2007.....	2	0	99,232	0	2,250,000	6.6
000000 00 0	PROVIDENCE EQUITY PARTNERS IV.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....		10/25/2000.....	3	0	(14,794)	0	1,189,698	0.5
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.....		PROVIDENCE.....	RI.....	PROVIDENCE EQUITY.....		08/11/2004.....	3	0	7,826	0	1,693,529	0.5
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.....		WILMINGTON.....	DE.....	PROVIDENCE EQUITY GP VI, L.P.....		11/09/2006.....	3	0	59,635	0	4,101,907	0.4
000000 00 0	QUESTOR PARTNERS II.....		SOUTHFIELD.....	MI.....	QUESTOR PARTNERS.....		02/25/1999.....	3	0	(93,278)	0	1,296,886	1.9
000000 00 0	QUESTOR PARTNERS, L.P.....		SOUTHFIELD.....	MI.....	QUESTOR.....		11/19/1996.....	3	0	93,278	0	0	4.0
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND 2003, L.P.....		WILMINGTON.....	DE.....	THE RIVERSIDE COMPANY.....		01/01/2004.....	3	0	104,545	0	396,879	1.4
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.....		WILMINGTON.....	DE.....	RIVERSIDE PARTNERS L.L.C.....		05/14/2008.....	3	0	912,424	0	8,435,139	2.9
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.....		MENLO PARK.....	CA.....	APPLEGATE & COLLATOS, INC.....		05/18/2005.....	3	0	404,339	0	625,000	0.7
000000 00 0	SPG L.L.C.....		WILMINGTON.....	DE.....	SPG GP, L.L.C.....		06/29/2007.....	3	0	(345,742)	0	1,424,562	2.7
000000 00 0	SPROUT CAPITAL IX, L.P.....		NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....		09/22/2000.....	3	0	199,776	0	0	1.0
000000 00 0	SPROUT CAPITAL VIII, L.P.....		NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....		05/07/1998.....	3	0	202,102	0	0	3.1
000000 00 0	STERLING INVESTMENT PARTNERS II, L.P.....		WESTPORT.....	CT.....	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC.....		09/14/2005.....	3	0	223,624	0	3,374,913	2.8
000000 00 0	TECHNOLOGY CROSSOVER VENTURES V.....		WILMINGTON.....	DE.....	TECHNOLOGY CROSSOVER VENTURE PARTNERS.....		04/01/2004.....	3	0	284,199	0	166,000	1.1
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....		05/18/2005.....	3	0	150,000	0	0	0.2
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & CO.....		02/27/2002.....	3	0	897,670	0	0	0.2
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.....		WILMINGTON.....	DE.....	WARBURG PINCUS & COMPANY.....		09/20/2007.....	3	0	714,750	0	2,587,500	0.2
000000 00 0	WARBURG, PINCUS INTERNATIONAL, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....		09/15/2000.....	3	0	319,600	0	0	0.4
000000 00 0	WILLIS STEIN & PARTNERS III, L.P.....		WILMINGTON.....	DE.....	WILLIS STEIN & PARTNERS.....		04/11/2001.....	3	0	209,075	0	0	0.9
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									60,613	42,079,686	0	313,865,417	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
000000 00 0	E-WALK INVESTORS, LLC.....		NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....		07/01/1997.....	1	0	85,148	0	0	8.7
000000 00 0	1285 ASSOCIATES, LLC.....		NEW YORK.....	NY.....	1285 ASSOCIATES LIMITED PARTNERS, LLC.....		04/19/2001.....	1	0	4,225,550	0	0	50.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									0	4,310,698	0	0	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
000000 00 0	WESTERN COAL TRUST I - CERTIFICATES OF TRUST.....		SAN JUAN COUNTY.....	NM.....	UTAH INTERNATIONAL INC.....		01/02/1983.....	3	0	769,736	0	0	15.6

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	NAIC Design- nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
		City	State									
000000 00 0	WESTERN COAL TRUST II - CERTIFICATES OF TRUST.....	SAN JUAN COUNTY.....	NM.....	UTAH INTERNATIONAL INC.....		01/02/1983...	3	0	964,952	0	0	19.5
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	1,734,688	0	0	XXX
3999999. Subtotal - Unaffiliated.....								46,070,534	48,125,072	0	313,865,417	XXX
4199999. Totals.....								46,070,534	48,125,072	0	313,865,417	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	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	Changes 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.					

Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated

000000 00 0	ALLIANCEBERNSTEIN LEGACY SECURITIES, L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN LEGACY SECURITIES MGMT	09/17/2009	03/31/2012	17,292,465	2,394,049	0	0	0	0	2,394,049	0	201,861	0	0	0	201,861
000000 00 0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.....	WILMINGTON.....	DE.....	ALLIANCEBERNSTEIN ESG VENTURE MGMT..	11/28/2006	03/31/2012	5,835,220	861,363	0	425,276	0	0	436,087	0	244,199	0	0	0	31,081
000000 00 0	AMERICAN SECURITIES PARTNERS V, L.P.....	WILMINGTON.....	DE.....	AMERICAN SECURITIES ASSOCIATES V, L.L.C.	09/18/2008	03/31/2012	24,216,276	2,408,637	0	0	0	0	2,408,637	0	1,573,077	0	0	0	(54,317)
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.....	WILMINGTON.....	DE.....	APOLLO INVESTMENT FUND VII, L.P.....	09/20/2007	03/31/2012	14,666,258	2,256,194	0	0	0	0	2,256,194	0	957,285	0	0	0	230,634
000000 00 0	AXA EQUITABLE AGRIFINANCE LLC.....	Cedar Rapids.....	IA.....	AEGON USA REALTY ADVISORS, LLC.....	07/08/2011	03/31/2012	1	353,594	0	0	0	0	353,594	0	361,298	0	0	0	0
000000 00 0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P.....	ISLAND OF JERSEY.....	.....	AXA PRIVATE EQUITY.....	10/01/2004	03/31/2012	10,240,340	(1,084,456)	0	0	0	0	(1,084,456)	0	241,135	0	0	0	241,135
000000 00 0	B III CAPITAL PARTNERS, L.P.....	BOSTON.....	MA.....	DDJ CAPITAL III.....	05/12/1997	03/31/2012	7,449	(1,172)	0	0	0	0	(1,172)	0	4,864	0	0	0	0
000000 00 0	B IV CAPITAL PARTNERS L.P.....	BOSTON.....	MA.....	DDJ CAPITAL MANAGEMENT LLC.....	01/13/2003	03/31/2012	2,940,992	59,970	0	0	0	0	59,970	0	1,024,083	0	0	0	1
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND I, L.P.....	WILMINGTON.....	DE.....	BROOKFIELD ASSET MANAGEMENT INC.....	07/17/2006	03/31/2012	15,995,180	(3,205,485)	0	0	0	0	(3,205,485)	0	3,873,792	0	0	0	2,337,060
000000 00 0	CARLYLE PARTNERS II, L.P.....	WASHINGTON.....	D.C.....	CARLYLE PARTNERS.....	01/02/1994	03/31/2012	852,195	(293,002)	0	0	0	0	(293,002)	0	512,921	0	0	0	441,450
000000 00 0	CARLYLE PARTNERS IV, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC...	11/11/2004	03/31/2012	21,603,736	1,611,358	0	0	0	0	1,611,358	0	1,552,304	0	0	0	912,662
000000 00 0	CARLYLE PARTNERS V, L.P.....	WILMINGTON.....	DE.....	CARLYLE INVESTMENT MANAGEMENT, LLC...	05/15/2007	03/31/2012	19,328,888	986,454	0	0	0	0	986,454	0	57,723	0	0	0	(75,423)
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4)	WILMINGTON.....	DE.....	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.	12/19/2006	03/31/2012	21,911,470	240,893	0	0	0	0	240,893	0	2,393,501	0	0	0	0
000000 00 0	CLAYTON & DUBILIER FUND VI.....	GREENWICH.....	CT.....	RICHARD A EISNER & COMPANY.....	01/06/1999	03/31/2012	3,433,428	52,972	0	0	0	0	52,972	0	841,037	0	0	0	152,727
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS	CLAYTON, DUBILIER & RICE, INC.....	02/16/2005	03/31/2012	15,030,140	585,701	0	0	0	0	585,701	0	1,538,408	0	0	0	690,890
000000 00 0	CLAYTON, DUBLIER & RICE FUND VIII, L.P.....	CAYMAN ISLANDS.....	CAYMAN ISLANDS	CLAYTON, DUBILIER & RICE, INC.....	02/12/2008	03/31/2012	11,488,230	108,552	0	0	0	0	108,552	0	831,200	0	0	0	335,619
000000 00 0	CPCR OPPORTUNITY FUND II, LLC.....	NEW YORK.....	NY.....	CPC RESOURCES INC.....	01/31/2005	03/31/2012	1,256,431	69,976	0	81,638	0	0	(11,662)	0	316,685	0	0	0	44,350
000000 00 0	CRITERION INSTITUTIONAL PARTNERS, L.P.....	WILMINGTON.....	DE.....	SANDELL.....	01/05/2004	03/31/2012	8,887,931	(815,956)	0	0	0	0	(815,956)	0	1,000,000	0	0	0	1,000,000
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES (2003) L.P.....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....	09/11/2003	03/31/2012	5,744,244	(1)	0	1,090,478	0	0	(1,090,479)	0	327,126	0	0	0	190,680
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P.....	NEW YORK.....	NY.....	CSFB PRIVATE EQUITY.....	02/16/2005	03/31/2012	16,515,460	(1,455,943)	0	921,895	0	0	(2,377,838)	0	2,704,056	0	0	0	1,720,964

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SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES 2007 SERIES, L.P.	NEW YORK	NY	DLJ FUND PARTNERS, L.P.	05/22/2007	03/31/2012	37,981,852	(272,391)	0	0	0	(272,391)	0	0	1,155,021	0	0	0	304,825
000000 00 0	DDJ TOTAL RETURN LOAN FUND, L.P.	WILMINGTON	DE	DDJ TOTAL RETURN LOAN FUND, L.P.	11/11/2004	03/31/2012	4,683,916	85,064	0	0	0	85,064	0	0	1,372,421	0	0	0	14
000000 00 0	DLJ INVESTMENT PARTNERS II	NEW YORK	NY	DLJ INVESTMENT PARTNERS	11/17/1999	03/31/2012	632,857	(22,792)	0	0	0	(22,792)	0	0	418,576	0	0	0	11,016
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.	NEW YORK	NY	DLJ INVESTMENT PARTNERS, INC.	05/16/2006	03/31/2012	3,859,372	270,530	0	0	0	270,530	0	0	70,651	0	0	0	(81,603)
000000 00 0	EN CAP ENERGY CAPITAL FUND VI, L.P.	HOUSTON	TX	EN CAP INVESTMENTS LLC	05/16/2006	03/31/2012	12,573,447	1,704,477	0	0	0	1,704,477	0	0	2,455,382	0	0	0	1,134,895
000000 00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.	HOUSTON	TX	ENCAP EQUITY FUND VII GP, L.P.	09/19/2007	03/31/2012	16,454,437	977,667	0	0	0	977,667	0	0	874,243	0	0	0	695,018
000000 00 0	EUROPE SELECT PRIVATE EQUITY PARTNERS II	CAYMAN ISLANDS		AXA-AIG ASSET MANAGEMENT II	08/31/2001	03/31/2012	2,512,483	(1,453,069)	0	305,489	0	(1,758,558)	0	0	1,027,386	0	0	0	613,350
000000 00 0	EVERCORE PARTNERS, L.P.	NEW YORK	NY	EVERCORE PARTNERS	04/28/1997	03/31/2012	323,620	13,383	0	0	0	13,383	0	0	385,883	0	0	0	56,187
000000 00 0	FRANCISCO PARTNERS II, L.P.	SAN FRANCISCO	CA	FRANCISCO PARTNERS GP II	05/16/2006	03/31/2012	10,906,083	157,136	0	0	0	157,136	0	0	545,123	0	0	0	54,625
000000 00 0	GREEN EQUITY INVESTORS IV L.P.	LOS ANGELES	CA	LEONARD GREEN & PARTNERS	09/19/2002	03/31/2012	19,580,516	1,299,440	0	0	0	1,299,440	0	0	22,981	0	0	0	22,981
000000 00 0	GREEN EQUITY INVESTORS V, L.P.	WILMINGTON	DE	GEI CAPITAL V, LLC	11/09/2006	03/31/2012	19,817,370	757,920	0	0	0	757,920	0	0	674,127	0	0	0	597,860
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.	WILMINGTON	DE	GS ADVISORS VI, L.L.C.	04/01/2007	03/31/2012	15,679,606	428,473	0	0	0	428,473	0	0	166,432	0	0	0	(800)
000000 00 0	HBK FUND L.P.	WILMINGTON	DE	HBK CAPITAL	01/02/2002	03/31/2012	9,540,071	178,505	0	0	0	178,505	0	0	8,885	0	0	0	0
000000 00 0	HIGHSTAR CAPITAL III, L.P. (f.k.a. AIG HIGHSTAR CAP. III, L.P.)	WILMINGTON	DE	AIG GLOBAL INVESTMENT CORP.	05/15/2007	03/31/2012	24,367,015	1,575,497	0	0	0	1,575,497	0	0	74,346	0	0	0	(85,370)
000000 00 0	ICV PARTNERS II, L.P.	WILMINGTON	DE	ICV ASSOCIATES II, LLC	02/16/2005	03/31/2012	3,990,655	(591,795)	0	0	0	(591,795)	0	0	1,203,945	0	0	0	703,237
000000 00 0	IRONWOOD MEZZANINE FUND L.P.(FKA: Ironbridge)	AVON	CT	IRONWOOD CAPITAL LIMITED	12/19/2002	03/31/2012	907,332	(76,005)	0	0	0	(76,005)	0	0	216,291	0	0	0	0
000000 00 0	IVY PARTNERS FUND I, LLC	WILMINGTON	DE	IVY PARTNERS FUND	03/30/2006	03/31/2012	1,298,582	(53,489)	0	0	0	(53,489)	0	0	830,436	0	0	0	0
000000 00 0	JBC OPPORTUNITY FUND III, L.P.	CHICAGO	IL	BUCK MANAGEMENT GROUP	05/16/2006	03/31/2012	4,853,623	(102,465)	0	0	0	(102,465)	0	0	202,252	0	0	0	88,991
000000 00 0	JEFFERIES CAPITAL PARTNERS IV, L.P.	NEW YORK	NY	JEFFERIES CAPITAL PARTNERS IV, LLC	05/18/2005	03/31/2012	13,011,156	1,908,232	0	0	0	1,908,232	0	0	14,270	0	0	0	(69,533)
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.	WILMINGTON	DE	KELSO MEZZANINE LLC	09/25/2003	03/31/2012	16,344,066	(599,532)	0	0	0	(599,532)	0	0	1,364,494	0	0	0	599,532
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.	WILMINGTON	DE	KELSO GP VIII, L.P.	07/20/2007	03/31/2012	11,670,598	(528,348)	0	0	0	(528,348)	0	0	1,210,113	0	0	0	528,348
000000 00 0	KIMCO INCOME FUND I, L.P.	WILMINGTON	DE	KIMCO INCOME FUND, LLC	03/08/2004	03/31/2012	11,382,563	(87,632)	0	0	0	(87,632)	0	0	202,840	0	0	0	202,840
000000 00 0	KINGDON ASSOCIATES, L.P.	NEW YORK	NY	KINGDON CAPITAL MANAGEMENT, L.L.C.	07/02/2007	03/31/2012	9,296,359	(5,899)	0	0	0	(5,899)	0	0	9,290,460	0	0	0	0
000000 00 0	KOHLBERG INVESTOR VI, L.P.	WILMINGTON	DE	KOHLBERG COMPANY	06/21/2007	03/31/2012	15,764,059	43,319	0	0	0	43,319	0	0	1,770,903	0	0	0	867,563
000000 00 0	LONGACRE CAPITAL PARTNERS (QP), L.P.	DELAWARE	MD	LONGACRE MANAGEMENT, LLC	05/01/2005	03/31/2012	14,332,768	(146,693)	0	0	0	(146,693)	0	0	13,822,555	0	0	0	8,905
000000 00 0	LS POWER EQUITY PARTNERS II, L.P.	WILMINGTON	DE	LS POWER EQUITY ADVISORS II, L.L.C.	05/07/2007	03/31/2012	9,514,398	67,514	0	0	0	67,514	0	0	34,885	0	0	0	(24,912)
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.	WILMINGTON	DE	MADISON MARQUETTE FUND GP, L.L.C.	04/20/2007	03/31/2012	11,658,472	496,171	0	0	0	496,171	0	0	233,439	0	0	0	(54,970)
000000 00 0	MAGNETAR CAPITAL FUND, L.P.	WILMINGTON	DE	MAGNETAR CAPITAL	10/01/2005	03/31/2012	1,731,794	124,289	0	0	0	124,289	0	0	99,610	0	0	0	0
000000 00 0	NATURAL GAS PARTNERS IX, L.P.	WILMINGTON	DE	NGP FUND IX	10/01/2007	03/31/2012	23,791,052	441,475	0	0	0	441,475	0	0	1,023,221	0	0	0	(6,250)
000000 00 0	NATURAL GAS PARTNERS VII L.P.	NEW YORK	NY	NATURAL GAS PARTNERS, L.P.	12/19/2002	03/31/2012	7,976,363	200,278	0	0	0	200,278	0	0	213,823	0	0	0	(41,448)
000000 00 0	NATURAL GAS PARTNERS VIII, L.P.	NEW YORK	NY	NATURAL GAS PARTNERS, L.P.	11/16/2005	03/31/2012	15,687,889	960,041	0	0	0	960,041	0	0	298,938	0	0	0	(47,679)
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.	WILMINGTON	DE	NEW MOUTAIN INVESTMENT L.L.C.	12/20/2007	03/31/2012	8,259,206	1,135,760	0	0	0	1,135,760	0	0	25,574	0	0	0	(90,053)
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.	WILMINGTON	DE	OAK HILL CAPITAL MANAGEMENT, LLC	02/16/2005	03/31/2012	15,572,237	(11,210)	0	0	0	(11,210)	0	0	864,125	0	0	0	663,884
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.	CHICAGO	IL	TRANSWESTERN MULTIFAMILY PARTNERS GP	01/31/2007	03/31/2012	10,731,367	464,743	0	0	0	464,743	0	0	99,232	0	0	0	99,232
000000 00 0	PROVIDENCE EQUITY PARTNERS IV	PROVIDENCE	RI	PROVIDENCE EQUITY	10/25/2000	03/31/2012	2,442,084	300,306	0	0	0	300,306	0	0	723,167	0	0	0	(314)
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY	08/11/2004	03/31/2012	13,547,068	1,798,405	0	0	0	1,798,405	0	0	7,826	0	0	0	(61,635)
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.	11/09/2006	03/31/2012	22,418,522	995,474	0	0	0	995,474	0	0	169,663	0	0	0	(6,219)
000000 00 0	QUESTOR PARTNERS II	SOUTHFIELD	MI	QUESTOR PARTNERS	02/25/1999	03/31/2012	2,468,904	247,025	0	0	0	247,025	0	0	(100,998)	0	0	0	(93,278)

QE03.3

SCHEDULE BA - PART 3

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

1	2		Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
			3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description		City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
000000 00 0	QUESTOR PARTNERS, L.P.....		SOUTHFIELD.....	MI.....	QUESTOR.....	11/19/1996	03/31/2012	7,721	1	0	0	0	1	0	0	100,998	0	0	0	93,278	
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND 2003, L.P.....		WILMINGTON.....	DE.....	THE RIVERSIDE COMPANY.....	01/01/2004	03/31/2012	4,909,146	394,231	0	0	0	394,231	0	0	81,837	0	0	0	81,837	
000000 00 0	SOFTBANK TECHNOLOGY VENTURES VI, L.P.....		WESTPORT.....	CT.....	SOFTBANK VENTURE PARTNERS.....	05/25/2000	03/31/2012	3,687,077	(59,403)	0	0	0	(59,403)	0	0	106,908	0	0	0	0	
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.....		MENLO PARK.....	CA.....	APPLEGATE & COLLATOS, INC.....	05/18/2005	03/31/2012	7,367,330	519,602	0	0	0	519,602	0	0	929,515	0	0	0	404,339	
000000 00 0	SPG L.L.C.....		WILMINGTON.....	DE.....	SPG GP, L.L.C.....	06/29/2007	03/31/2012	15,041,988	(475,625)	0	0	0	(475,625)	0	0	732,215	0	0	0	732,215	
000000 00 0	SPROUT CAPITAL IX, L.P.....		NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....	09/22/2000	03/31/2012	1,550,085	(83,567)	0	0	0	(83,567)	0	0	369,662	0	0	0	199,776	
000000 00 0	SPROUT CAPITAL VIII, L.P.....		NEW YORK.....	NY.....	SPROUT CAPITAL PARTNERS.....	05/07/1998	03/31/2012	1,002,032	283,690	0	0	0	283,690	0	0	263,381	0	0	0	202,102	
000000 00 0	STERLING INVESTMENT PARTNERS II, L.P.....		WESTPORT.....	CT.....	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC	09/14/2005	03/31/2012	15,912,886	1,155,479	0	0	0	1,155,479	0	0	293,436	0	0	0	223,624	
000000 00 0	TECHNOLOGY CROSSOVER VENTURES V.....		WILMINGTON.....	DE.....	TECHNOLOGY CROSSOVER VENTURE PARTNERS	04/01/2004	03/31/2012	6,944,329	(428,666)	0	0	0	(428,666)	0	0	244,952	0	0	0	209,199	
000000 00 0	TRIMARAN FUND II, L.L.C.....		WILMINGTON.....	DE.....	TRIMARAN INVESTORS.....	04/14/2000	03/31/2012	3,195,980	825,060	0	717,469	0	107,591	0	0	69,244	0	0	0	0	
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	05/18/2005	03/31/2012	14,086,997	858,514	0	0	0	858,514	0	0	782,445	0	0	0	150,000	
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & CO.....	02/27/2002	03/31/2012	21,260,119	1,060,810	0	0	0	1,060,810	0	0	2,208,012	0	0	0	897,670	
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.....		WILMINGTON.....	DE.....	WARBURG PINCUS & COMPANY.....	09/20/2007	03/31/2012	21,749,231	1,272,694	0	0	0	1,272,694	0	0	154,733	0	0	0	(85,250)	
000000 00 0	WARBURG, PINCUS INTERNATIONAL, L.P.....		NEW YORK.....	NY.....	WARBURG PINCUS & COMPANY.....	09/15/2000	03/31/2012	7,919,261	(115,089)	0	0	0	(115,089)	0	0	619,600	0	0	0	319,600	
000000 00 0	WILLIS STEIN & PARTNERS III, L.P.....		WILMINGTON.....	DE.....	WILLIS STEIN & PARTNERS.....	04/11/2001	03/31/2012	6,675,317	(995,463)	0	0	0	(995,463)	0	0	532,396	0	0	0	209,075	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								776,119,595	22,025,770	0	3,542,245	0	18,483,525	0	0	71,118,410	0	0	0	18,628,078	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																					
000000 00 0	E-WALK INVESTORS, LLC.....		NEW YORK.....	NY.....	E-WALK INVESTORS, LLC.....	07/01/1997	03/31/2012	(2,419,937)	0	0	0	0	0	0	0	167,320	0	0	0	85,148	
000000 00 0	1285 ASSOCIATES, LLC.....		NEW YORK.....	NY.....	1285 ASSOCIATES LIMITED PARTNERS.....	04/19/2001	03/31/2012	94,651,016	0	0	0	0	0	0	0	4,225,000	0	0	0	4,225,550	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								92,231,079	0	0	0	0	0	0	0	4,392,320	0	0	0	4,310,698	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
247361 00 0	DELTA AIR LINES INC.....		WILMINGTON.....	DE.....	DELTA AIRLINES.....	12/31/2010	03/31/2012	576,127	0	0	0	0	0	0	0	94,366	0	94,366	94,366	0	
000000 00 0	WESTERN COAL TRUST I - CERTIFICATES OF TRUST		SAN JUAN COUNTY.....	NM.....	UTAH INTERNATIONAL INC.....	01/02/1983	03/31/2012	1	0	0	0	0	0	0	0	769,736	0	0	0	769,736	
000000 00 0	WESTERN COAL TRUST II - CERTIFICATES OF TRUST		SAN JUAN COUNTY.....	NM.....	UTAH INTERNATIONAL INC.....	01/02/1983	03/31/2012	1	0	0	0	0	0	0	0	964,952	0	0	0	964,952	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								576,129	0	0	0	0	0	0	0	0	1,829,054	0	94,366	94,366	1,734,688
3999999. Subtotal - Unaffiliated.....								868,926,803	22,025,770	0	3,542,245	0	18,483,525	0	0	77,339,784	0	94,366	94,366	24,673,464	
4199999. Totals.....								868,926,803	22,025,770	0	3,542,245	0	18,483,525	0	0	77,339,784	0	94,366	94,366	24,673,464	

QE03.4

SCHEDULE D - PART 3

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

1	2			3	4	5		6	7	8	9		10
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		NAIC Designation or Market Indicator (a)
Bonds - U.S. Government													
912803	CK	7	UNITED STATES OF AMERICA TREASURY		...03/30/2012	GREENWICH ASSOCIATES.....			58,940,520	108,000,000	0	1.....	
912803	DT	7	UNITED STATES OF AMERICA TREASURY		...03/01/2012	VARIOUS.....			87,758,460	235,000,000	0	1.....	
912803	DU	4	UNITED STATES OF AMERICA TREASURY		...02/08/2012	VARIOUS.....			98,028,800	260,000,000	0	1.....	
912810	PZ	5	U.S. TREASURY INFLATION INDEX.....		...03/30/2012	CAPITALIZED INTEREST.....			0	436,720	0	1.....	
912810	QP	6	U.S. TREASURY INFLATION INDEX.....		...03/30/2012	VARIOUS.....			179,116,173	131,396,100	1,051,106	1.....	
912810	QQ	4	UNITED STATES OF AMERICA TREASURY		...03/22/2012	DIRECT.....			257,396,647	245,000,000	3,769,231	1.....	
912810	QT	8	UNITED STATES OF AMERICA TREASURY		...03/21/2012	VARIOUS.....			199,681,359	200,000,000	1,751,374	1.....	
912810	QU	5	UNITED STATES OF AMERICA TREASURY		...03/30/2012	VARIOUS.....			167,759,132	175,000,000	556,963	1.....	
912828	KD	1	UNITED STATES OF AMERICA TREASURY		...03/22/2012	DIRECT.....			242,566,705	245,000,000	666,346	1.....	
912828	QV	5	U.S. TREASURY INFLATION INDEX.....		...03/30/2012	CAPITALIZED INTEREST.....			0	404,000	0	1.....	
912828	RA	0	UNITED STATES OF AMERICA TREASURY		...03/21/2012	DIRECT.....			199,732,979	200,000,000	157,624	1.....	
912828	RX	0	UNITED STATES OF AMERICA TREASURY		...01/27/2012	GREENWICH ASSOCIATES.....			1,016,431	1,010,000	728	1.....	
0599999.	Total - Bonds - U.S. Government.....								1,491,997,206	1,801,246,820	7,953,372	XXX.....	
Bonds - U.S. Special Revenue and Special Assessment													
31417A	SA	8	FED NATIONAL MTG ASSN.....		...01/25/2012	WACHOVIA SECURITIES, INC.....			66,478,730	64,581,644	182,084	1.....	
31417B	HU	4	FED NATIONAL MTG ASSN.....		...03/19/2012	WACHOVIA SECURITIES, INC.....			49,379,358	49,923,446	81,126	1.....	
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....								115,858,088	114,505,090	263,210	XXX.....	
Bonds - Industrial and Miscellaneous													
04249@	AE	1	ARMY & AIR FORCE EXCHANGE SE.....		...02/29/2012	DIRECT.....			13,000,000	13,000,000	0	1Z.....	
060077	J@	4	BANGOR HYDRO-ELECTRIC COMPANY.....		...01/31/2012	DIRECT.....			7,000,000	7,000,000	0	2Z.....	
141781	BB	9	CARGILL INC.....		...02/21/2012	BANK OF AMERICA.....			14,945,550	15,000,000	0	1FE.....	
171265	A#	8	CHUGACH ELECTRIC ASSOCIATION.....		...01/11/2012	BANK OF AMERICA.....			15,000,000	15,000,000	0	1Z.....	
25468P	CT	1	DISNEY WALT CO.....		...02/09/2012	CHASE SECURITIES INC.....			19,860,000	20,000,000	0	1FE.....	
46625Y	R2	1	JP MORGAN CHASE COMM MTGE.....		...02/01/2012	CAPITALIZED INTEREST.....			0	4,277	0	1FM.....	
651639	AN	6	NEWMONT MINING CORP.....		...03/05/2012	CITIGROUP GLOBAL MARKETS INC.....			19,847,800	20,000,000	0	2FE.....	
71709*	9A	5	PH HOLDINGS LLC.....		...01/03/2012	CAPITALIZED INTEREST.....			42,166	42,166	0	5.....	
718546	AA	2	PHILLIPS 66.....		...03/07/2012	CHASE SECURITIES INC.....			25,532,345	25,593,000	0	2FE.....	
78573A	AA	8	SABMILLER HOLDINGS INC.....		...01/10/2012	MORGAN STANLEY.....			26,373,330	26,500,000	0	2FE.....	
92276M	AX	3	VENTAS REALTY LP / VENTAS CAPI.....		...02/08/2012	BANK OF AMERICA.....			23,634,134	23,826,000	5,313	2FE.....	
98462Y	B#	6	YAMANA GOLD INC.....	A.....	...03/23/2012	BANK OF AMERICA.....			8,000,000	8,000,000	0	2Z.....	
98462Y	C*	9	YAMANA GOLD INC.....	A.....	...03/23/2012	BANK OF AMERICA.....			6,000,000	6,000,000	0	2Z.....	
055451	AQ	1	BHP BILLITON FINANCE USA LTD.....	F.....	...02/21/2012	CHASE SECURITIES INC.....			19,812,800	20,000,000	0	1FE.....	
40052V	AB	0	GRUPO BIMBO SAB DE CV.....	F.....	...01/18/2012	CITIGROUP GLOBAL MARKETS INC.....			6,021,825	6,071,000	0	2FE.....	
46513A	FG	0	ISRAEL (STATE OF).....	F.....	...02/22/2012	DIRECT.....			1,000,000	1,000,000	0	1Z.....	
65504L	AJ	6	NOBLE HOLDING INTL LTD.....	F.....	...02/07/2012	BARCLAYS BANK.....			3,950,338	3,960,000	0	2FE.....	
71645W	AR	2	PETROBRAS INTERNATIONAL FINANC.....	F.....	...02/01/2012	MORGAN STANLEY.....			34,347,434	32,969,000	44,302	2FE.....	
89153V	AB	5	TOTAL CAPITAL INTERNATIONAL SA.....	F.....	...02/14/2012	CREDIT SUISSE FIRST BOSTON.....			24,615,193	24,628,000	0	1FE.....	
C2617@	AC	0	COMPUTERSHARE INVESTOR SERVICE.....	F.....	...02/09/2012	DIRECT.....			13,000,000	13,000,000	0	1Z.....	
G0646#	AL	3	ASSOCIATED BRITISH FOODS PLC.....	F.....	...03/29/2012	DIRECT.....			2,000,000	2,000,000	0	1Z.....	

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
G0646# AM 1	ASSOCIATED BRITISH FOODS PLC.....		F.....	...03/29/2012	DIRECT.....			19,000,000	19,000,000	0	1Z.....
G1011# AA 2	BERENDSEN PLC.....		F.....	...01/03/2012	DIRECT.....			2,000,000	2,000,000	11,506	2Z.....
G1011# AB 0	BERENDSEN PLC.....		F.....	...01/03/2012	DIRECT.....			11,000,000	11,000,000	64,558	2.....
G1011# AC 8	BERENDSEN PLC.....		F.....	...01/03/2012	DIRECT.....			2,000,000	2,000,000	11,949	2.....
G1011# AE 4	BERENDSEN PLC.....		F.....	...01/03/2012	DIRECT.....			8,000,000	8,000,000	18,880	2.....
G1011# AF 1	BERENDSEN PLC.....		F.....	...01/03/2012	DIRECT.....			8,000,000	8,000,000	19,236	2.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....							333,982,915	333,593,443	175,744	XXX.....
8399997.	Total - Bonds - Part 3.....							1,941,838,209	2,249,345,353	8,392,326	XXX.....
8399999.	Total - Bonds.....							1,941,838,209	2,249,345,353	8,392,326	XXX.....
Preferred Stocks - Industrial and Miscellaneous											
23317H 20 1	DDR CORP.....			...01/03/2012	DIRECT.....		328,334.000	8,208,350	0.00	0	P4LFE.....
23317H 50 8	DDR CORP.....			...01/03/2012	DIRECT.....		100,000.000	2,500,000	0.00	0	P4LFE.....
49446R 79 4	KIMCO REALTY CORP.....			...03/09/2012	CITIGROUP GLOBAL MARKETS INC.....		758,000.000	18,950,000	0.00	0	P2LFE.....
74460W 40 4	PUBLIC STORAGE.....			...03/06/2012	MORGAN STANLEY.....		800,000.000	20,000,000	0.00	0	P2UFE.....
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....							49,658,350	XXX.....	0	XXX.....
8999997.	Total - Preferred Stocks - Part 3.....							49,658,350	XXX.....	0	XXX.....
8999999.	Total - Preferred Stocks.....							49,658,350	XXX.....	0	XXX.....
Common Stocks - Industrial and Miscellaneous											
45031X 20 4	ISTA PHARMACEUTICALS INC.....			...03/21/2012	CREDIT SUISSE FIRST BOSTON.....		35,060.000	289,864	XXX.....	0	L.....
67020Y 10 0	NUANCE COMMUNICATIONS INC.....			...02/15/2012	MERRILL LYNCH.....		37,145.000	999,572	XXX.....	0	L.....
67072V 10 3	NXSTAGE MEDICAL INC.....			...01/09/2012	CREDIT SUISSE FIRST BOSTON.....		19,215.000	343,180	XXX.....	0	L.....
87612G 10 1	TARGA RESOURCES CORP.....			...02/28/2012	MERRILL LYNCH.....		3,366.000	154,028	XXX.....	0	L.....
98954A 10 7	ZILLOW INC.....			...02/16/2012	DEUTSCHE BANK SECURITIES INC.....		7,295.000	244,952	XXX.....	0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....							2,031,596	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....							2,031,596	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....							2,031,596	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....							51,689,946	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....							1,993,528,155	XXX.....	8,392,326	XXX.....

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

QE04.1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

Bonds - U.S. Government

QE05	36202E	H5	1	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	4,026	4,026	4,044	4,025	0	1	0	1	0	4,026	0	0	0	39	10/01/2035	1.....
	36202E	W6	2	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	7,278,457	7,278,457	7,638,968	7,286,134	0	(7,677)	0	(7,677)	0	7,278,457	0	0	0	77,018	04/01/2038	1.....
	36202E	WF	2	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,579,069	1,579,069	1,653,335	1,580,535	0	(1,465)	0	(1,465)	0	1,579,069	0	0	0	15,717	03/01/2038	1.....
	36202E	XV	6	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,365,421	1,365,421	1,434,492	1,366,815	0	(1,394)	0	(1,394)	0	1,365,421	0	0	0	15,030	05/01/2038	1.....
	36203C	4X	7	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	72	72	74	72	0	0	0	0	0	72	0	0	0	1	12/01/2024	1.....
	36203C	5X	6	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	6	6	6	6	0	0	0	0	0	6	0	0	0	0	11/01/2013	1.....
	36204J	UL	8	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	276	276	281	275	0	1	0	1	0	276	0	0	0	4	04/01/2026	1.....
	36204P	Z3	9	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	7	7	8	7	0	0	0	0	0	7	0	0	0	0	11/01/2015	1.....
	36204U	2V	2	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	57	57	60	56	0	0	0	0	0	57	0	0	0	1	12/01/2024	1.....
	36205K	2N	1	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	2,987	2,987	3,043	2,988	0	0	0	0	0	2,987	0	0	0	59	12/01/2026	1.....
	36205K	3D	2	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	189	189	199	189	0	0	0	0	0	189	0	0	0	3	08/01/2025	1.....
	36205K	6C	1	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	39	39	41	39	0	0	0	0	0	39	0	0	0	1	12/01/2016	1.....
	36205K	JK	9	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	2	2	2	2	0	0	0	0	0	2	0	0	0	0	11/01/2024	1.....
	36205K	ZH	8	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	867	867	913	868	0	(1)	0	(1)	0	867	0	0	0	13	01/01/2021	1.....
	36205L	3L	2	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,599	1,599	1,689	1,585	0	15	0	15	0	1,599	0	0	0	35	08/01/2023	1.....
	36205L	J4	3	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	48	48	51	48	0	1	0	1	0	48	0	0	0	1	05/01/2024	1.....
	36205L	J8	4	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	242	242	256	240	0	2	0	2	0	242	0	0	0	3	05/01/2024	1.....
	36205R	4B	0	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	4	4	4	4	0	0	0	0	0	4	0	0	0	0	08/01/2023	1.....
	36205S	BQ	7	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	28	28	28	28	0	0	0	0	0	28	0	0	0	0	07/01/2026	1.....
	36205S	CV	5	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	16	16	17	16	0	0	0	0	0	16	0	0	0	0	07/01/2023	1.....
	36205X	YK	4	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/01/2012	1.....
	36206A	H3	0	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	11	11	12	11	0	0	0	0	0	11	0	0	0	0	09/01/2013	1.....
	36206D	UK	1	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,249	1,249	1,273	1,250	0	0	0	0	0	1,249	0	0	0	17	06/01/2024	1.....
	36206N	RK	3	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	201	201	205	201	0	1	0	1	0	201	0	0	0	3	03/01/2026	1.....
	36206P	2M	1	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	28	28	29	28	0	0	0	0	0	28	0	0	0	0	04/01/2025	1.....
	36206Q	4V	7	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	76	76	78	76	0	0	0	0	0	76	0	0	0	1	12/01/2023	1.....
	36206U	QQ	5	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	50	50	51	50	0	0	0	0	0	50	0	0	0	1	08/01/2025	1.....
	36206U	ZD	4	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	144	144	146	144	0	0	0	0	0	144	0	0	0	2	01/01/2014	1.....
	36206V	3A	3	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	100	100	102	100	0	0	0	0	0	100	0	0	0	1	03/01/2026	1.....
	36206V	RK	5	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	791	791	806	792	0	(1)	0	(1)	0	791	0	0	0	8	12/01/2023	1.....
	36206W	4Q	5	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	154	154	162	154	0	0	0	0	0	154	0	0	0	2	07/01/2023	1.....
	36206W	ZP	3	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	258	258	271	258	0	0	0	0	0	258	0	0	0	4	03/01/2025	1.....
	36206X	UX	9	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	485	485	494	483	0	2	0	2	0	485	0	0	0	6	07/01/2025	1.....
	36206Y	6P	1	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	17	17	17	17	0	0	0	0	0	17	0	0	0	0	07/01/2022	1.....
	36207B	VG	2	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,563	1,563	1,592	1,558	0	4	0	4	0	1,563	0	0	0	21	04/01/2026	1.....

SCHEDULE D - PART 4

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

1			2		3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
													11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ 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.							
QE05.1	36207D	XG	6	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....76	76	77	76	0	0	0	0	0	76	0	0	0	1	05/01/2026	1.....
	36207E	DH	4	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....141	141	143	141	0	0	0	0	0	141	0	0	0	2	03/01/2025	1.....
	36207F	NR	8	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....46	46	47	46	0	0	0	0	0	46	0	0	0	1	05/01/2026	1.....
	36207F	Y9	6	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....3	3	3	3	0	0	0	0	0	3	0	0	0	0	11/01/2012	1.....
	36207F	Z6	1	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....29	29	30	29	0	0	0	0	0	29	0	0	0	0	05/01/2025	1.....
	36207G	DB	2	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....79	79	80	79	0	0	0	0	0	79	0	0	0	1	10/01/2021	1.....
	36207H	TH	0	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....60	60	62	60	0	0	0	0	0	60	0	0	0	1	01/01/2025	1.....
	36207H	U2	1	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....86	86	88	86	0	0	0	0	0	86	0	0	0	1	09/01/2024	1.....
	36207H	WG	8	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....22	22	23	22	0	0	0	0	0	22	0	0	0	0	02/01/2026	1.....
	36207L	R6	7	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....106	106	108	106	0	0	0	0	0	106	0	0	0	1	04/01/2026	1.....
	36207P	BD	0	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....22	22	22	22	0	0	0	0	0	22	0	0	0	0	06/01/2026	1.....
	36207Q	VB	0	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....185	185	188	185	0	0	0	0	0	185	0	0	0	2	01/01/2026	1.....
	36209J	XT	3	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....561	561	553	561	0	0	0	0	0	561	0	0	0	6	10/01/2025	1.....
	36211A	N8	5	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....270	270	266	270	0	0	0	0	0	270	0	0	0	3	06/01/2027	1.....
	36213C	P2	0	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....940	940	965	940	0	0	0	0	0	940	0	0	0	11	06/01/2030	1.....
	362150	LS	1	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....112	112	100	112	0	0	0	0	0	112	0	0	0	1	09/01/2015	1.....
	362154	MU	7	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....470	470	440	470	0	0	0	0	0	470	0	0	0	6	03/01/2016	1.....
	362161	PM	7	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....1,939	1,939	1,817	1,940	0	(1)	0	(1)	0	1,939	0	0	0	27	12/01/2015	1.....
	362162	NT	2	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....1,493	1,493	1,325	1,495	0	(2)	0	(2)	0	1,493	0	0	0	21	04/01/2016	1.....
	362162	W3	9	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....267	267	282	265	0	2	0	2	0	267	0	0	0	4	03/01/2019	1.....
	362163	J7	3	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....1,030	1,030	965	1,031	0	(1)	0	(1)	0	1,030	0	0	0	14	04/01/2016	1.....
	362163	VP	9	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....174	174	183	173	0	1	0	1	0	174	0	0	0	3	03/01/2018	1.....
	362163	WG	8	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....285	285	253	285	0	0	0	0	0	285	0	0	0	3	11/01/2015	1.....
	362164	WV	3	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....390	390	346	391	0	(1)	0	(1)	0	390	0	0	0	5	07/01/2016	1.....
	362164	XF	7	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....36	36	33	36	0	0	0	0	0	36	0	0	0	1	08/01/2016	1.....
	362165	JZ	6	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....1,435	1,435	1,344	1,435	0	0	0	0	0	1,435	0	0	0	18	07/01/2016	1.....
	362166	C5	7	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....865	865	768	866	0	(1)	0	(1)	0	865	0	0	0	12	11/01/2016	1.....
	36216B	UV	9	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....26	26	23	26	0	0	0	0	0	26	0	0	0	0	09/01/2016	1.....
	36216G	X7	8	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....508	508	476	508	0	0	0	0	0	508	0	0	0	7	09/01/2013	1.....
	36216H	A6	3	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....740	740	656	741	0	(1)	0	(1)	0	740	0	0	0	10	06/01/2016	1.....
	36216L	3G	0	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....92	92	87	92	0	0	0	0	0	92	0	0	0	1	12/01/2015	1.....
	36216N	3P	6	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....364	364	341	365	0	0	0	0	0	364	0	0	0	5	08/01/2015	1.....
	36216N	KK	8	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....240	240	225	240	0	0	0	0	0	240	0	0	0	3	06/01/2015	1.....
	36216N	KS	1	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....700	700	644	699	0	1	0	1	0	700	0	0	0	9	02/01/2013	1.....
	36216P	PC	6	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....1,062	1,062	943	1,064	0	(2)	0	(2)	0	1,062	0	0	0	14	04/01/2016	1.....
	36216S	E2	4	GOVERNMENT NATL MTG ASSN.....	.....	03/01/2012	MBS PAYDOWN.....	.....	.....712	712	667	712	0	(1)	0	(1)	0	712	0	0	0	10	06/01/2016	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.2	362170	TC 6		03/01/2012	MBS PAYDOWN.....		109	109	96	109	0	0	0	0	0	109	0	0	0	1	03/01/2016	1.....
	362171	KN 9		03/01/2012	MBS PAYDOWN.....		397	397	359	398	0	(1)	0	(1)	0	397	0	0	0	6	03/01/2017	1.....
	362171	V6 4		03/01/2012	MBS PAYDOWN.....		77	77	68	77	0	0	0	0	0	77	0	0	0	1	01/01/2017	1.....
	362174	KW 3		03/01/2012	MBS PAYDOWN.....		75	75	67	76	0	0	0	0	0	75	0	0	0	1	10/01/2016	1.....
	362175	SR 3		03/01/2012	MBS PAYDOWN.....		349	349	315	350	0	(1)	0	(1)	0	349	0	0	0	5	02/01/2017	1.....
	362176	J3 4		03/01/2012	MBS PAYDOWN.....		246	246	219	247	0	(1)	0	(1)	0	246	0	0	0	3	08/01/2016	1.....
	36217A	QC 7		03/01/2012	MBS PAYDOWN.....		429	429	381	430	0	(1)	0	(1)	0	429	0	0	0	6	07/01/2016	1.....
	36217A	QE 3		03/01/2012	MBS PAYDOWN.....		916	916	813	918	0	(1)	0	(1)	0	916	0	0	0	12	07/01/2016	1.....
	36217A	RF 9		03/01/2012	MBS PAYDOWN.....		1,282	1,282	1,201	1,283	0	(1)	0	(1)	0	1,282	0	0	0	17	12/01/2015	1.....
	36217B	QR 2		03/01/2012	MBS PAYDOWN.....		5,924	5,924	5,257	5,946	0	(22)	0	(22)	0	5,924	0	0	0	78	12/01/2016	1.....
	36217C	GK 6		03/01/2012	MBS PAYDOWN.....		265	265	235	265	0	0	0	0	0	265	0	0	0	4	06/01/2015	1.....
	36217E	KU 5		03/01/2012	MBS PAYDOWN.....		125	125	111	125	0	0	0	0	0	125	0	0	0	2	03/01/2017	1.....
	36217F	3Y 3		03/01/2012	MBS PAYDOWN.....		201	201	179	202	0	0	0	0	0	201	0	0	0	3	11/01/2015	1.....
	36217H	M3 6		03/01/2012	MBS PAYDOWN.....		77	77	68	77	0	0	0	0	0	77	0	0	0	1	11/01/2013	1.....
	36217J	XT 3		03/01/2012	MBS PAYDOWN.....		769	769	682	768	0	1	0	1	0	769	0	0	0	10	09/01/2013	1.....
	36217K	KB 3		03/01/2012	MBS PAYDOWN.....		167	167	148	167	0	0	0	0	0	167	0	0	0	3	09/01/2016	1.....
	36217L	BZ 8		02/01/2012	MBS PAYDOWN.....		52	52	46	52	0	0	0	0	0	52	0	0	0	1	01/01/2017	1.....
	36217L	YN 0		03/01/2012	MBS PAYDOWN.....		170	170	151	171	0	(1)	0	(1)	0	170	0	0	0	2	03/01/2017	1.....
	36217M	ZB 3		03/01/2012	MBS PAYDOWN.....		193	193	174	193	0	0	0	0	0	193	0	0	0	3	12/01/2016	1.....
	36217N	RJ 3		03/01/2012	MBS PAYDOWN.....		93	93	82	93	0	0	0	0	0	93	0	0	0	1	10/01/2016	1.....
	36217P	RU 3		03/01/2012	MBS PAYDOWN.....		342	342	304	343	0	(1)	0	(1)	0	342	0	0	0	5	01/01/2017	1.....
	36217S	C6 6		03/01/2012	MBS PAYDOWN.....		12	12	10	11	0	0	0	0	0	12	0	0	0	0	09/01/2012	1.....
	36217S	JF 9		03/01/2012	MBS PAYDOWN.....		6	6	5	5	0	1	0	1	0	6	0	0	0	0	02/01/2017	1.....
	36217S	L3 3		03/01/2012	MBS PAYDOWN.....		36	36	32	36	0	0	0	0	0	36	0	0	0	0	12/01/2015	1.....
	36217U	BJ 4		03/01/2012	MBS PAYDOWN.....		59	59	52	59	0	0	0	0	0	59	0	0	0	1	02/01/2017	1.....
	36217V	RZ 9		03/01/2012	MBS PAYDOWN.....		823	823	730	824	0	(1)	0	(1)	0	823	0	0	0	11	01/01/2016	1.....
	36217W	VD 1		03/01/2012	MBS PAYDOWN.....		732	732	650	733	0	(1)	0	(1)	0	732	0	0	0	10	03/01/2016	1.....
	36217X	WH 9		03/01/2012	MBS PAYDOWN.....		31	31	27	31	0	0	0	0	0	31	0	0	0	0	04/01/2017	1.....
	36218A	ED 7		03/01/2012	MBS PAYDOWN.....		475	475	429	476	0	(1)	0	(1)	0	475	0	0	0	7	03/01/2017	1.....
	36218B	SH 1		03/01/2012	MBS PAYDOWN.....		96	96	86	97	0	0	0	0	0	96	0	0	0	1	05/01/2016	1.....
	36218K	M8 7		03/01/2012	MBS PAYDOWN.....		416	416	376	417	0	(1)	0	(1)	0	416	0	0	0	6	02/01/2017	1.....
	36218P	MA 1		03/01/2012	MBS PAYDOWN.....		135	135	143	135	0	0	0	0	0	135	0	0	0	2	06/01/2014	1.....
	36218P	QS 8		03/01/2012	MBS PAYDOWN.....		128	128	135	127	0	1	0	1	0	128	0	0	0	2	11/01/2018	1.....
	36218S	J9 2		03/01/2012	MBS PAYDOWN.....		121	121	107	121	0	0	0	0	0	121	0	0	0	2	01/01/2017	1.....
	36218W	B9 1		03/01/2012	MBS PAYDOWN.....		19	19	17	20	0	0	0	0	0	19	0	0	0	0	01/01/2017	1.....
	362192	RP 3		03/01/2012	MBS PAYDOWN.....		1,613	1,613	1,457	1,616	0	(3)	0	(3)	0	1,613	0	0	0	23	02/01/2017	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
36220H H4 5	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....					38	38	40	37	0	0	0	0	0	38	0	0	0	1	11/01/2017	1.....
36241K XC 7	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....					1,304,342	1,304,342	1,365,483	1,305,734	0	(1,392)	0	(1,392)	0	1,304,342	0	0	0	12,627	11/01/2037	1.....
36294T 5B 7	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....					190	190	192	190	0	0	0	0	0	190	0	0	0	2	07/01/2036	1.....
36296Q L8 0	GOVERNMENT NATL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....					1,424,876	1,424,876	1,495,452	1,426,695	0	(1,819)	0	(1,819)	0	1,424,876	0	0	0	15,715	02/01/2038	1.....
649081 AA 4	NEW VALLEY GENERATION IV.....	01/15/2012	SINKING FUND REDEMPTION.....					426,730	426,730	425,245	425,966	0	764	0	764	0	426,730	0	0	0	10,000	01/15/2022	1.....
912810 PZ 5	U.S. TREASURY INFLATION INDEX.....	02/29/2012	MBS PAYDOWN.....					0	345,050	462,150	725	0	(725)	0	(725)	0	0	0	0	0	3,940	01/15/2029	1.....
912810 QP 6	U.S. TREASURY INFLATION INDEX.....	02/29/2012	MBS PAYDOWN.....					0	1,665,150	2,195,296	1,801	0	(1,801)	0	(1,801)	0	0	0	0	0	9,578	02/15/2041	1.....
912810 QQ 4	UNITED STATES OF AMERICA TREASURY.....	03/22/2012	DIRECT.....					257,396,647	245,000,000	257,528,520	257,447,922	0	(51,275)	0	(51,275)	0	257,396,647	0	0	0	3,769,231	05/15/2041	1.....
912810 QT 8	UNITED STATES OF AMERICA TREASURY.....	03/21/2012	DIRECT.....					99,937,218	100,000,000	99,936,756	50,116,137	0	769	0	769	0	99,937,218	0	0	0	1,090,316	11/15/2041	1.....
912828 GK 0	UNITED STATES OF AMERICA TREASURY.....	02/29/2012	MATURITY.....					1,010,000	1,010,000	1,013,748	1,010,140	0	(140)	0	(140)	0	1,010,000	0	0	0	23,356	02/29/2012	1.....
912828 KD 1	UNITED STATES OF AMERICA TREASURY.....	03/22/2012	DIRECT.....					242,566,705	245,000,000	241,778,782	242,496,655	0	70,051	0	70,051	0	242,566,705	0	0	0	4,035,096	02/15/2019	1.....
912828 QV 5	U.S. TREASURY INFLATION INDEX.....	02/29/2012	MBS PAYDOWN.....					0	319,000	335,053	314	0	(314)	0	(314)	0	0	0	0	0	909	07/15/2021	1.....
912828 RA 0	UNITED STATES OF AMERICA TREASURY.....	03/21/2012	DIRECT.....					199,732,979	200,000,000	199,658,515	99,845,076	0	22,692	0	22,692	0	199,732,979	0	0	0	345,124	06/30/2013	1.....
0599999.	Total - Bonds - U.S. Government.....							814,070,798	806,766,449	816,967,774	664,359,024	0	26,259	0	26,259	0	814,070,798	0	0	0	9,424,320	...XXX...	...XXX...
Bonds - All Other Government																							
043175 AB 4	ARUBA AIRPORT.....	F...	01/01/2012	SINKING FUND REDEMPTION.....				1,183,000	1,183,000	1,178,540	1,183,000	0	0	0	0	0	1,183,000	0	0	0	45,546	01/01/2013	2AM.....
043175 AD 0	ARUBA AIRPORT.....	F...	01/02/2012	SINKING FUND REDEMPTION.....				200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	9,750	01/01/2015	2AM.....
1099999.	Total - Bonds - All Other Government.....							1,383,000	1,383,000	1,378,540	1,383,000	0	0	0	0	0	1,383,000	0	0	0	55,296	...XXX...	...XXX...
Bonds - U.S. Special Revenue and Special Assessment																							
31283G Z2 6	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					7,226	7,226	7,200	7,226	0	0	0	0	0	7,226	0	0	0	78	12/01/2025	1.....
31283H 5J 0	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					125,393	125,393	126,471	125,417	0	(24)	0	(24)	0	125,393	0	0	0	1,179	10/01/2033	1.....
31283H BX 2	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					12,803	12,803	13,080	12,810	0	(7)	0	(7)	0	12,803	0	0	0	136	01/01/2027	1.....
31283H PQ 2	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					12,745	12,745	12,887	12,763	0	(18)	0	(18)	0	12,745	0	0	0	111	09/01/2026	1.....
31283H QB 4	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					14,224	14,224	14,365	14,227	0	(3)	0	(3)	0	14,224	0	0	0	159	07/01/2030	1.....
31283H SA 4	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					107,353	107,353	108,421	107,290	0	63	0	63	0	107,353	0	0	0	1,393	03/01/2030	1.....
31283H WY 7	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					3,316	3,316	3,362	3,314	0	2	0	2	0	3,316	0	0	0	30	03/01/2032	1.....
31287L FT 4	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					411	411	415	411	0	0	0	0	0	411	0	0	0	4	11/01/2029	1.....
31287L GU 0	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					624	624	630	624	0	0	0	0	0	624	0	0	0	6	04/01/2030	1.....
31287L H2 1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					283	283	286	283	0	0	0	0	0	283	0	0	0	3	10/01/2031	1.....
31287L R5 3	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					1,073	1,073	1,084	1,073	0	0	0	0	0	1,073	0	0	0	7	09/01/2030	1.....
31287L R6 1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					287	287	290	287	0	0	0	0	0	287	0	0	0	3	11/01/2031	1.....
31287L WE 8	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					25,578	25,578	25,832	25,578	0	0	0	0	0	25,578	0	0	0	120	10/01/2029	1.....
31287L XB 3	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					24,916	24,916	25,164	24,918	0	(2)	0	(2)	0	24,916	0	0	0	116	10/01/2028	1.....
31287L ZY 1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					311	311	314	310	0	0	0	0	0	311	0	0	0	3	02/01/2030	1.....
31287M NV 8	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....					163	163	165	163	0	0	0	0	0	163	0	0	0	2	09/01/2030	1.....
31287M RC 6	FED HOME LOAN MTG CORP.....	02/01/2012	MBS PAYDOWN.....					66,696	66,696	67,360	67,360	0	(663)	0	(663)	0	66,696	0	0	0	611	02/01/2031	1.....

QE05.3

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.4	31287M	RS	1		03/01/2012	MBS PAYDOWN.....		4,947	4,947	4,997	4,948	0	0	0	0	0	4,947	0	0	0	45	08/01/2030	1.....
	31287M	US	7		03/01/2012	MBS PAYDOWN.....		119	119	117	119	0	0	0	0	0	119	0	0	0	1	11/01/2031	1.....
	31287M	UW	8		03/01/2012	MBS PAYDOWN.....		1,331	1,331	1,351	1,331	0	0	0	0	0	1,331	0	0	0	7	03/01/2029	1.....
	31287M	WB	2		03/01/2012	MBS PAYDOWN.....		2,313	2,313	2,336	2,312	0	1	0	1	0	2,313	0	0	0	21	10/01/2029	1.....
	31287N	5T	1		03/01/2012	MBS PAYDOWN.....		623	623	629	623	0	0	0	0	0	623	0	0	0	6	01/01/2030	1.....
	31287N	E4	6		03/01/2012	MBS PAYDOWN.....		1,774	1,774	1,812	1,774	0	0	0	0	0	1,774	0	0	0	9	12/01/2030	1.....
	31287N	GQ	5		03/01/2012	MBS PAYDOWN.....		1,220	1,220	1,232	1,220	0	0	0	0	0	1,220	0	0	0	15	10/01/2030	1.....
	31287P	F8	1		03/01/2012	MBS PAYDOWN.....		1,010	1,010	1,020	1,010	0	0	0	0	0	1,010	0	0	0	9	02/01/2031	1.....
	31287P	GE	7		03/01/2012	MBS PAYDOWN.....		18,688	18,688	18,873	18,696	0	(8)	0	(8)	0	18,688	0	0	0	189	08/01/2030	1.....
	31287P	M2	6		03/01/2012	MBS PAYDOWN.....		24	24	24	24	0	0	0	0	0	24	0	0	0	0	07/01/2017	1.....
	31287P	S2	0		03/01/2012	MBS PAYDOWN.....		14,719	14,719	14,907	14,709	0	10	0	10	0	14,719	0	0	0	195	04/01/2031	1.....
	31287Q	JJ	1		03/01/2012	MBS PAYDOWN.....		42,323	42,323	42,744	42,327	0	(3)	0	(3)	0	42,323	0	0	0	558	05/01/2030	1.....
	31287Q	P9	6		03/01/2012	MBS PAYDOWN.....		140	140	142	140	0	0	0	0	0	140	0	0	0	1	08/01/2028	1.....
	31287Q	PM	7		03/01/2012	MBS PAYDOWN.....		14,592	14,592	14,737	14,593	0	(2)	0	(2)	0	14,592	0	0	0	96	04/01/2031	1.....
	31287Q	ZV	6		03/01/2012	MBS PAYDOWN.....		1,628	1,628	1,644	1,627	0	0	0	0	0	1,628	0	0	0	16	10/01/2030	1.....
	31287R	SY	6		03/01/2012	MBS PAYDOWN.....		201	201	203	201	0	0	0	0	0	201	0	0	0	2	12/01/2028	1.....
	31287V	6K	1		03/01/2012	MBS PAYDOWN.....		178	178	175	178	0	0	0	0	0	178	0	0	0	2	11/01/2031	1.....
	31287X	CB	0		03/01/2012	MBS PAYDOWN.....		433	433	425	433	0	0	0	0	0	433	0	0	0	5	09/01/2031	1.....
	31288B	EL	3		03/01/2012	MBS PAYDOWN.....		7,257	7,257	7,329	7,254	0	3	0	3	0	7,257	0	0	0	79	05/01/2031	1.....
	31288C	SX	0		03/01/2012	MBS PAYDOWN.....		131,320	131,320	132,626	131,314	0	6	0	6	0	131,320	0	0	0	641	07/01/2031	1.....
	31288C	TF	8		03/01/2012	MBS PAYDOWN.....		2,329	2,329	2,352	2,327	0	2	0	2	0	2,329	0	0	0	21	08/01/2031	1.....
	31288C	ZQ	7		03/01/2012	MBS PAYDOWN.....		6,116	6,116	6,177	6,107	0	9	0	9	0	6,116	0	0	0	56	07/01/2031	1.....
	31288D	DR	7		03/01/2012	MBS PAYDOWN.....		19,077	19,077	19,321	19,039	0	38	0	38	0	19,077	0	0	0	172	12/01/2032	1.....
	31288D	ED	7		03/01/2012	MBS PAYDOWN.....		63,684	63,684	64,497	63,693	0	(9)	0	(9)	0	63,684	0	0	0	383	09/01/2031	1.....
	31288D	UH	0		03/01/2012	MBS PAYDOWN.....		3,151	3,151	3,219	3,147	0	3	0	3	0	3,151	0	0	0	32	04/01/2031	1.....
	31288D	UJ	6		03/01/2012	MBS PAYDOWN.....		32,303	32,303	33,000	32,295	0	8	0	8	0	32,303	0	0	0	363	10/01/2031	1.....
	31288E	UN	5		03/01/2012	MBS PAYDOWN.....		1,155	1,155	1,170	1,153	0	3	0	3	0	1,155	0	0	0	11	07/01/2032	1.....
	31288F	4Y	7		03/01/2012	MBS PAYDOWN.....		2,900	2,900	2,971	2,901	0	0	0	0	0	2,900	0	0	0	22	07/01/2032	1.....
	31288F	VE	1		03/01/2012	MBS PAYDOWN.....		2,046	2,046	2,074	2,045	0	0	0	0	0	2,046	0	0	0	19	01/01/2032	1.....
	31288F	W7	5		03/01/2012	MBS PAYDOWN.....		1,912	1,912	1,931	1,912	0	(1)	0	(1)	0	1,912	0	0	0	12	08/01/2031	1.....
	31288F	YD	0		03/01/2012	MBS PAYDOWN.....		56	56	57	56	0	0	0	0	0	56	0	0	0	1	06/01/2029	1.....
	31288G	6D	9		03/01/2012	MBS PAYDOWN.....		877	877	895	877	0	0	0	0	0	877	0	0	0	9	02/01/2032	1.....
	31288G	HL	9		03/01/2012	MBS PAYDOWN.....		116	116	118	115	0	0	0	0	0	116	0	0	0	1	05/01/2032	1.....
	31288G	JV	5		03/01/2012	MBS PAYDOWN.....		32,778	32,778	33,104	32,780	0	(2)	0	(2)	0	32,778	0	0	0	175	07/01/2031	1.....
	31288G	VJ	8		03/01/2012	MBS PAYDOWN.....		323	323	330	322	0	1	0	1	0	323	0	0	0	3	10/01/2031	1.....
	31288G	YJ	5		03/01/2012	MBS PAYDOWN.....		342,543	342,543	346,313	342,687	0	(144)	0	(144)	0	342,543	0	0	0	3,059	02/01/2032	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.5

31288G	YP	1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		19,163	19,163	19,429	19,164	0	(1)	0	(1)	0	19,163	0	0	0	193	11/01/2031	1.....
31288H	7J	3	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		3,206	3,206	3,238	3,201	0	5	0	5	0	3,206	0	0	0	34	03/01/2032	1.....
31288H	BW	9	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		889	889	908	889	0	0	0	0	0	889	0	0	0	9	10/01/2029	1.....
31288H	D8	0	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		151	151	153	150	0	0	0	0	0	151	0	0	0	1	07/01/2030	1.....
31288H	EJ	5	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		8,161	8,161	8,242	8,158	0	3	0	3	0	8,161	0	0	0	67	12/01/2031	1.....
31288H	KW	9	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		180	180	182	180	0	0	0	0	0	180	0	0	0	2	11/01/2031	1.....
31288H	PV	6	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		311	311	318	311	0	0	0	0	0	311	0	0	0	3	12/01/2032	1.....
31288H	Q9	4	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		7,256	7,256	7,328	7,249	0	6	0	6	0	7,256	0	0	0	89	07/01/2032	1.....
31288H	V3	1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		1,145	1,145	1,157	1,144	0	1	0	1	0	1,145	0	0	0	11	07/01/2032	1.....
31288H	XB	1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		765	765	773	765	0	0	0	0	0	765	0	0	0	7	09/01/2031	1.....
31288J	2K	1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		859	859	867	858	0	0	0	0	0	859	0	0	0	8	04/01/2033	1.....
31288J	AG	1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		5,844	5,844	5,903	5,833	0	11	0	11	0	5,844	0	0	0	69	02/01/2032	1.....
31288J	D5	2	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		31,823	31,823	32,957	31,830	0	(7)	0	(7)	0	31,823	0	0	0	161	04/01/2030	1.....
31288J	HD	1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		470	470	480	470	0	0	0	0	0	470	0	0	0	5	05/01/2032	1.....
31288J	JE	7	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		125	125	126	125	0	0	0	0	0	125	0	0	0	1	11/01/2031	1.....
31288J	R9	9	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		597	597	603	597	0	0	0	0	0	597	0	0	0	8	12/01/2027	1.....
31288J	UH	7	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		81,050	81,050	82,185	80,930	0	120	0	120	0	81,050	0	0	0	724	04/01/2032	1.....
31288J	W5	1	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		86	86	86	86	0	0	0	0	0	86	0	0	0	1	09/01/2032	1.....
31288J	YK	6	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		17,063	17,063	17,238	17,064	0	(1)	0	(1)	0	17,063	0	0	0	84	09/01/2030	1.....
31288J	YL	4	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		7,389	7,389	7,473	7,389	0	1	0	1	0	7,389	0	0	0	38	05/01/2031	1.....
31288K	B3	6	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		19,647	19,647	19,843	19,647	0	0	0	0	0	19,647	0	0	0	94	04/01/2033	1.....
31288K	B8	5	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		60	60	62	60	0	0	0	0	0	60	0	0	0	1	11/01/2026	1.....
3128F5	KA	5	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		191	191	195	191	0	0	0	0	0	191	0	0	0	2	11/01/2022	1.....
3128F9	S9	2	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		42	42	43	42	0	0	0	0	0	42	0	0	0	0	05/01/2024	1.....
3128FL	MH	3	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		175	175	179	176	0	0	0	0	0	175	0	0	0	2	03/01/2025	1.....
3128FV	AZ	4	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		3,709	3,709	3,790	3,710	0	(1)	0	(1)	0	3,709	0	0	0	59	01/01/2026	1.....
3128FV	KX	8	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		5	5	5	5	0	0	0	0	0	5	0	0	0	0	11/01/2012	1.....
3128FY	RM	9	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		241	241	246	241	0	0	0	0	0	241	0	0	0	3	01/01/2026	1.....
3128K0	2T	9	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		909	909	889	910	0	(1)	0	(1)	0	909	0	0	0	8	06/01/2034	1.....
3128K0	K7	7	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		10,538	10,538	10,310	10,538	0	0	0	0	0	10,538	0	0	0	52	12/01/2034	1.....
3128K0	VA	8	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		8,969	8,969	8,774	8,960	0	9	0	9	0	8,969	0	0	0	82	11/01/2034	1.....
3128K1	LG	4	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		13,451	13,451	13,160	13,436	0	15	0	15	0	13,451	0	0	0	106	12/01/2034	1.....
3128K5	6N	7	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		14,189	14,189	14,395	14,196	0	(8)	0	(8)	0	14,189	0	0	0	131	11/01/2034	1.....
3128K6	G9	5	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		2,597	2,597	2,634	2,598	0	(2)	0	(2)	0	2,597	0	0	0	26	09/01/2032	1.....
3128K6	GH	7	FED HOME LOAN MTG CORP.....	03/01/2012	MBS PAYDOWN.....		7,123	7,123	7,226	7,130	0	(8)	0	(8)	0	7,123	0	0	0	78	10/01/2034	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.6	3128KV	GV	1		03/01/2012	MBS PAYDOWN.....		2,833	2,833	2,848	2,835	0	(1)	0	(1)	0	2,833	0	0	0	28	04/01/2037	1.....
	3128LX	BR	0		03/01/2012	MBS PAYDOWN.....		103,954	103,954	104,847	103,953	0	1	0	1	0	103,954	0	0	0	970	07/01/2034	1.....
	3128M4	J3	8		03/01/2012	MBS PAYDOWN.....		12,716	12,716	13,049	12,725	0	(10)	0	(10)	0	12,716	0	0	0	157	09/01/2035	1.....
	3128M5	AR	1		03/01/2012	MBS PAYDOWN.....		107,510	107,510	99,959	106,782	0	728	0	728	0	107,510	0	0	0	802	12/01/2034	1.....
	3128M5	CD	0		03/01/2012	MBS PAYDOWN.....		33,374	33,374	34,655	33,303	0	71	0	71	0	33,374	0	0	0	368	07/01/2031	1.....
	3128M5	QZ	6		03/01/2012	MBS PAYDOWN.....		125,658	125,658	133,001	125,835	0	(177)	0	(177)	0	125,658	0	0	0	1,240	11/01/2036	1.....
	3128NH	6F	5		03/15/2012	VARIOUS.....		16,684	16,684	16,797	16,685	0	(2)	0	(2)	0	16,684	0	0	0	293	02/01/2037	1.....
	3128NH	V4	2		03/15/2012	VARIOUS.....		36,603	36,603	36,966	36,608	0	(5)	0	(5)	0	36,603	0	0	0	520	03/01/2037	1.....
	312913	X5	0		03/01/2012	MBS PAYDOWN.....		78,913	78,913	74,696	78,890	0	23	0	23	0	78,913	0	0	0	849	12/01/2022	1.....
	312915	AX	9		03/01/2012	MBS PAYDOWN.....		167,260	167,260	143,514	167,040	0	220	0	220	0	167,260	0	0	0	1,680	08/01/2021	1.....
	312915	FC	0		03/01/2012	MBS PAYDOWN.....		182,497	182,497	173,612	182,405	0	91	0	91	0	182,497	0	0	0	2,351	04/01/2023	1.....
	31292G	TP	1		03/01/2012	MBS PAYDOWN.....		1,476	1,476	1,508	1,477	0	(1)	0	(1)	0	1,476	0	0	0	11	09/01/2026	1.....
	31292G	V4	5		03/01/2012	MBS PAYDOWN.....		1,327	1,327	1,355	1,328	0	(1)	0	(1)	0	1,327	0	0	0	14	09/01/2026	1.....
	31292G	VT	0		03/01/2012	MBS PAYDOWN.....		183	183	187	183	0	0	0	0	0	183	0	0	0	2	11/01/2023	1.....
	31292G	WG	7		03/01/2012	MBS PAYDOWN.....		524	524	535	524	0	0	0	0	0	524	0	0	0	6	02/01/2027	1.....
	31292G	WT	9		03/01/2012	MBS PAYDOWN.....		662	662	676	662	0	0	0	0	0	662	0	0	0	7	05/01/2027	1.....
	31292G	X6	8		03/01/2012	MBS PAYDOWN.....		1,554	1,554	1,587	1,554	0	(1)	0	(1)	0	1,554	0	0	0	17	07/01/2027	1.....
	31292G	XD	3		03/01/2012	MBS PAYDOWN.....		1,042	1,042	1,065	1,043	0	0	0	0	0	1,042	0	0	0	11	03/01/2027	1.....
	31292H	M8	4		03/01/2012	MBS PAYDOWN.....		3,896	3,896	3,935	3,898	0	(1)	0	(1)	0	3,896	0	0	0	45	05/01/2030	1.....
	31292H	NF	7		03/01/2012	MBS PAYDOWN.....		51,856	51,856	52,372	51,869	0	(13)	0	(13)	0	51,856	0	0	0	440	07/01/2030	1.....
	31292H	P9	9		03/01/2012	MBS PAYDOWN.....		194	194	196	194	0	0	0	0	0	194	0	0	0	2	09/01/2020	1.....
	31292H	QQ	0		03/01/2012	MBS PAYDOWN.....		34,681	34,681	35,026	34,688	0	(7)	0	(7)	0	34,681	0	0	0	260	12/01/2030	1.....
	31292H	S8	8		03/01/2012	MBS PAYDOWN.....		11,771	11,771	11,920	11,772	0	(1)	0	(1)	0	11,771	0	0	0	110	11/01/2031	1.....
	31292H	SR	6		03/01/2012	MBS PAYDOWN.....		84,965	84,965	86,049	84,941	0	24	0	24	0	84,965	0	0	0	726	08/01/2031	1.....
	31292H	SZ	8		03/01/2012	MBS PAYDOWN.....		4,077	4,077	4,117	4,077	0	(1)	0	(1)	0	4,077	0	0	0	37	10/01/2031	1.....
	31292H	UP	7		03/01/2012	MBS PAYDOWN.....		304,902	304,902	309,571	304,954	0	(52)	0	(52)	0	304,902	0	0	0	2,637	12/01/2031	1.....
	31292H	VU	5		03/01/2012	MBS PAYDOWN.....		7,410	7,410	7,504	7,408	0	1	0	1	0	7,410	0	0	0	65	03/01/2032	1.....
	31292H	WM	2		03/01/2012	MBS PAYDOWN.....		113,474	113,474	114,643	113,453	0	21	0	21	0	113,474	0	0	0	1,039	04/01/2032	1.....
	31292H	X3	3		03/01/2012	MBS PAYDOWN.....		359,815	359,815	363,903	359,885	0	(70)	0	(70)	0	359,815	0	0	0	2,908	07/01/2032	1.....
	31292H	XA	7		03/01/2012	MBS PAYDOWN.....		433,658	433,658	439,800	433,586	0	71	0	71	0	433,658	0	0	0	3,831	05/01/2032	1.....
	31292H	XB	5		03/01/2012	MBS PAYDOWN.....		181,216	181,216	186,482	181,298	0	(83)	0	(83)	0	181,216	0	0	0	1,460	05/01/2032	1.....
	31292H	YL	2		03/01/2012	MBS PAYDOWN.....		2,350	2,350	2,401	2,350	0	0	0	0	0	2,350	0	0	0	29	06/01/2032	1.....
	31292H	YT	5		03/01/2012	MBS PAYDOWN.....		218,103	218,103	220,582	218,160	0	(56)	0	(56)	0	218,103	0	0	0	1,748	08/01/2032	1.....
	31292H	ZM	9		03/01/2012	MBS PAYDOWN.....		83,444	83,444	84,402	83,485	0	(41)	0	(41)	0	83,444	0	0	0	668	08/01/2032	1.....
	31292K	6A	0		03/01/2012	MBS PAYDOWN.....		9,658,912	9,658,912	9,702,679	9,660,376	0	(1,464)	0	(1,464)	0	9,658,912	0	0	0	66,611	07/01/2040	1.....
	31293C	Q9	8		02/01/2012	MBS PAYDOWN.....		15,772	15,772	16,113	16,113	0	(341)	0	(341)	0	15,772	0	0	0	171	10/01/2028	1.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31293E PH 7	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....1,366	1,366	1,380	1,366	0	0	0	0	0	1,366	0	0	0	10	10/01/2024	1.....
31293H 3C 5	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....15,321	15,321	15,473	15,322	0	(1)	0	(1)	0	15,321	0	0	0	140	07/01/2026	1.....
31293J 6A 2	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....38	38	39	38	0	0	0	0	0	38	0	0	0	0	01/01/2023	1.....
31293J ZB 8	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....49	49	50	49	0	0	0	0	0	49	0	0	0	1	02/01/2026	1.....
31293L KR 4	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....28	28	29	28	0	0	0	0	0	28	0	0	0	0	09/01/2022	1.....
31293Q T3 7	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....73	73	74	73	0	0	0	0	0	73	0	0	0	1	05/01/2024	1.....
31293V DL 3	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....917	917	937	917	0	0	0	0	0	917	0	0	0	10	05/01/2026	1.....
31294E JF 7	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....20	20	21	20	0	0	0	0	0	20	0	0	0	0	06/01/2022	1.....
31296J 2F 2	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....396	396	402	396	0	0	0	0	0	396	0	0	0	4	12/01/2030	1.....
31296J C2 0	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....11,724	11,724	11,841	11,725	0	(1)	0	(1)	0	11,724	0	0	0	159	06/01/2032	1.....
31296J E7 7	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....438	438	442	438	0	0	0	0	0	438	0	0	0	4	05/01/2032	1.....
31296J GT 7	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....2,885	2,885	2,914	2,886	0	(1)	0	(1)	0	2,885	0	0	0	26	08/01/2032	1.....
31296J SB 3	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....113	113	114	113	0	0	0	0	0	113	0	0	0	1	04/01/2030	1.....
31296J VP 8	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....41,429	41,429	41,841	41,422	0	6	0	6	0	41,429	0	0	0	294	06/01/2032	1.....
31296J VQ 6	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....172,009	172,009	173,720	172,045	0	(36)	0	(36)	0	172,009	0	0	0	1,532	07/01/2032	1.....
31296J VR 4	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....89,626	89,626	90,517	89,631	0	(5)	0	(5)	0	89,626	0	0	0	436	09/01/2032	1.....
31296J VS 2	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....159,121	159,121	160,704	158,942	0	179	0	179	0	159,121	0	0	0	1,804	03/01/2031	1.....
31296K EQ 2	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....99,635	99,635	100,813	99,647	0	(12)	0	(12)	0	99,635	0	0	0	775	04/01/2032	1.....
31296K TN 3	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....2,638	2,638	2,677	2,638	0	0	0	0	0	2,638	0	0	0	33	08/01/2032	1.....
31296L 5M 9	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....459	459	465	458	0	0	0	0	0	459	0	0	0	4	07/01/2031	1.....
31296L FD 8	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....278,439	278,439	281,730	278,468	0	(28)	0	(28)	0	278,439	0	0	0	2,057	05/01/2032	1.....
31296L JQ 5	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....312,073	312,073	315,762	312,111	0	(38)	0	(38)	0	312,073	0	0	0	2,222	07/01/2032	1.....
31296M 6J 3	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....81,644	81,644	82,582	81,645	0	(1)	0	(1)	0	81,644	0	0	0	638	09/01/2032	1.....
31296M 6U 8	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....1,287	1,287	1,315	1,287	0	0	0	0	0	1,287	0	0	0	13	01/01/2032	1.....
31296M GN 3	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....273,992	273,992	279,900	273,309	0	683	0	683	0	273,992	0	0	0	3,053	12/01/2031	1.....
31296M HH 5	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....96,081	96,081	97,173	96,070	0	11	0	11	0	96,081	0	0	0	660	09/01/2032	1.....
31296M L4 9	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....76,426	76,426	77,302	76,359	0	67	0	67	0	76,426	0	0	0	716	01/01/2033	1.....
31296M VC 0	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....607	607	620	607	0	0	0	0	0	607	0	0	0	6	12/01/2031	1.....
31296M VW 6	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....56,081	56,081	56,896	56,048	0	33	0	33	0	56,081	0	0	0	537	02/01/2033	1.....
31296N BE 6	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....193,252	193,252	195,536	193,213	0	39	0	39	0	193,252	0	0	0	1,663	06/01/2032	1.....
31296N DV 6	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....208,635	208,635	211,006	208,640	0	(6)	0	(6)	0	208,635	0	0	0	1,698	09/01/2032	1.....
31296N JW 8	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....3,046	3,046	3,091	3,046	0	0	0	0	0	3,046	0	0	0	16	07/01/2032	1.....
31296N RN 9	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....372,072	372,072	376,300	372,210	0	(138)	0	(138)	0	372,072	0	0	0	3,596	09/01/2031	1.....
31296Q HM 5	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....721,039	721,039	729,560	721,119	0	(80)	0	(80)	0	721,039	0	0	0	4,950	03/01/2033	1.....
31296Q SZ 4	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....115,234	115,234	116,543	115,258	0	(24)	0	(24)	0	115,234	0	0	0	1,053	06/01/2032	1.....
31296R QM 3	FED HOME LOAN MTG CORP.	.....	.....	03/01/2012	MBS PAYDOWN	.....	.....624,687	624,687	631,786	624,020	0	667	0	667	0	624,687	0	0	0	5,306	10/01/2032	1.....

QE05.7

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE058	31296S	3G	9		03/01/2012	MBS PAYDOWN.....		369	369	374	369	0	0	0	0	0	369	0	0	0	3	04/01/2033	1.....
	31296T	GJ	7		03/01/2012	MBS PAYDOWN.....		49,375	49,375	49,936	49,375	0	0	0	0	0	49,375	0	0	0	483	12/01/2032	1.....
	31296T	PN	8		03/01/2012	MBS PAYDOWN.....		348,908	348,908	353,032	348,908	0	0	0	0	0	348,908	0	0	0	2,781	11/01/2032	1.....
	31296U	PG	0		03/01/2012	MBS PAYDOWN.....		103,133	103,133	104,305	103,133	0	0	0	0	0	103,133	0	0	0	646	10/01/2032	1.....
	31296U	PU	9		03/01/2012	MBS PAYDOWN.....		24,884	24,884	25,178	24,884	0	0	0	0	0	24,884	0	0	0	208	08/01/2032	1.....
	31296X	5W	1		03/01/2012	MBS PAYDOWN.....		63,821	63,821	64,558	63,821	0	0	0	0	0	63,821	0	0	0	728	04/01/2031	1.....
	31296X	6P	5		03/01/2012	MBS PAYDOWN.....		293,841	293,841	297,236	293,841	0	0	0	0	0	293,841	0	0	0	2,287	02/01/2033	1.....
	31296Y	AK	9		03/01/2012	MBS PAYDOWN.....		115,487	115,487	116,821	115,487	0	0	0	0	0	115,487	0	0	0	542	10/01/2032	1.....
	31297A	VP	6		03/01/2012	MBS PAYDOWN.....		7,871	7,871	7,962	7,871	0	0	0	0	0	7,871	0	0	0	66	03/01/2033	1.....
	31297B	K7	6		03/01/2012	MBS PAYDOWN.....		8,355	8,355	8,451	8,355	0	0	0	0	0	8,355	0	0	0	72	03/01/2033	1.....
	31297N	KN	5		03/01/2012	MBS PAYDOWN.....		220,825	220,825	222,170	220,781	0	43	0	43	0	220,825	0	0	0	2,627	09/01/2034	1.....
	31297Q	ZY	8		03/01/2012	MBS PAYDOWN.....		1,188	1,188	1,163	1,186	0	2	0	2	0	1,188	0	0	0	11	10/01/2033	1.....
	31297T	MS	9		03/01/2012	MBS PAYDOWN.....		117,913	117,913	118,738	117,966	0	(53)	0	(53)	0	117,913	0	0	0	1,156	02/01/2035	1.....
	31297U	5X	4		03/01/2012	MBS PAYDOWN.....		28,179	28,179	28,589	28,201	0	(22)	0	(22)	0	28,179	0	0	0	299	08/01/2032	1.....
	31297U	PG	9		03/01/2012	MBS PAYDOWN.....		295,447	295,447	297,513	295,492	0	(45)	0	(45)	0	295,447	0	0	0	1,626	01/01/2035	1.....
	31297V	UG	1		03/01/2012	MBS PAYDOWN.....		257,388	257,388	254,231	257,265	0	124	0	124	0	257,388	0	0	0	2,324	01/01/2035	1.....
	31298M	DQ	7		03/01/2012	MBS PAYDOWN.....		305	305	308	305	0	0	0	0	0	305	0	0	0	3	03/01/2031	1.....
	31298R	H4	1		03/01/2012	MBS PAYDOWN.....		745	745	753	745	0	0	0	0	0	745	0	0	0	7	06/01/2029	1.....
	31298S	PG	3		03/01/2012	MBS PAYDOWN.....		509	509	520	509	0	0	0	0	0	509	0	0	0	6	08/01/2027	1.....
	31298W	2T	1		03/01/2012	MBS PAYDOWN.....		25	25	25	25	0	0	0	0	0	25	0	0	0	0	11/01/2022	1.....
	31298W	NG	6		03/01/2012	MBS PAYDOWN.....		198	198	200	198	0	0	0	0	0	198	0	0	0	2	08/01/2031	1.....
	31298Y	AW	1		03/01/2012	MBS PAYDOWN.....		50,068	50,068	50,566	50,070	0	(2)	0	(2)	0	50,068	0	0	0	686	11/01/2031	1.....
	31298Y	WM	9		03/01/2012	MBS PAYDOWN.....		2,126	2,126	2,147	2,127	0	(1)	0	(1)	0	2,126	0	0	0	20	06/01/2031	1.....
	31335G	LX	1		03/01/2012	MBS PAYDOWN.....		2,784	2,784	2,844	2,784	0	(1)	0	(1)	0	2,784	0	0	0	30	02/01/2024	1.....
	31335G	NJ	0		03/01/2012	MBS PAYDOWN.....		6,343	6,343	6,498	6,339	0	4	0	4	0	6,343	0	0	0	86	12/01/2024	1.....
	31335H	SA	2		03/01/2012	MBS PAYDOWN.....		127	127	131	127	0	0	0	0	0	127	0	0	0	1	05/01/2021	1.....
	31335H	X7	3		03/01/2012	MBS PAYDOWN.....		826	826	844	826	0	1	0	1	0	826	0	0	0	8	07/01/2022	1.....
	3133T6	M9	9		03/01/2012	MBS PAYDOWN.....		61,236	61,236	60,698	61,231	0	6	0	6	0	61,236	0	0	0	831	10/01/2025	1.....
	313401	XK	2		03/15/2012	VARIOUS.....		68	68	61	68	0	0	0	0	0	68	0	0	0	1	10/01/2016	1.....
	313401	XQ	9		03/15/2012	VARIOUS.....		118	118	106	118	0	0	0	0	0	118	0	0	0	2	10/01/2016	1.....
	31340Y	AE	9		03/15/2012	VARIOUS.....		6,651	6,651	6,951	6,655	0	(4)	0	(4)	0	6,651	0	0	0	153	04/15/2019	1.....
	31340Y	BT	5		03/15/2012	VARIOUS.....		14,138	14,138	12,928	14,078	0	60	0	60	0	14,138	0	0	0	297	06/15/2018	1.....
	31340Y	CX	5		03/15/2012	VARIOUS.....		8,155	8,155	7,645	8,119	0	36	0	36	0	8,155	0	0	0	193	08/15/2015	1.....
	313442	G8	2		03/15/2012	VARIOUS.....		35	35	31	35	0	0	0	0	0	35	0	0	0	1	05/01/2017	1.....
	313443	PG	2		03/15/2012	VARIOUS.....		112	112	101	112	0	0	0	0	0	112	0	0	0	3	02/01/2017	1.....
	313445	6Q	6		03/15/2012	VARIOUS.....		112	112	102	112	0	1	0	1	0	112	0	0	0	2	04/01/2016	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.9	31344M	KB	6		03/15/2012	VARIOUS.....		37	37	33	37	0	0	0	0	0	37	0	0	0	1	12/01/2016	1.....
	31344S	GF	9		03/15/2012	VARIOUS.....		18	18	16	18	0	0	0	0	0	18	0	0	0	0	09/01/2015	1.....
	31344U	U3	5		02/01/2012	MBS PAYDOWN.....		1	1	1	1	0	0	0	0	0	1	0	0	0	0	12/01/2013	1.....
	31344X	AT	4		03/15/2012	VARIOUS.....		21	21	19	21	0	0	0	0	0	21	0	0	0	0	02/01/2015	1.....
	31345G	RL	9		03/01/2012	VARIOUS.....		2,114	2,114	1,913	2,117	0	(4)	0	(4)	0	2,114	0	0	0	39	03/01/2017	1.....
	31358R	4X	8		03/01/2012	MBS PAYDOWN.....		53,748	53,748	51,346	53,725	0	23	0	23	0	53,748	0	0	0	698	01/01/2023	1.....
	31358T	LW	7		03/01/2012	MBS PAYDOWN.....		53,536	53,536	49,876	53,495	0	41	0	41	0	53,536	0	0	0	674	02/01/2023	1.....
	31359G	UM	6		03/01/2012	MBS PAYDOWN.....		901,633	901,633	850,229	900,971	0	662	0	662	0	901,633	0	0	0	10,098	12/01/2023	1.....
	313637	FB	1		03/01/2012	MBS PAYDOWN.....		2,154	2,154	2,154	2,154	0	0	0	0	0	2,154	0	0	0	24	03/01/2028	1.....
	313637	FH	8		03/01/2012	MBS PAYDOWN.....		2,411	2,411	2,411	2,411	0	0	0	0	0	2,411	0	0	0	27	07/01/2028	1.....
	313637	LM	0		03/01/2012	MBS PAYDOWN.....		1,714	1,714	1,714	1,714	0	0	0	0	0	1,714	0	0	0	18	07/01/2029	1.....
	31368H	KA	0		03/01/2012	MBS PAYDOWN.....		10,847	10,847	10,750	10,845	0	2	0	2	0	10,847	0	0	0	125	02/01/2026	1.....
	31368H	KP	7		03/01/2012	MBS PAYDOWN.....		6,320	6,320	5,947	6,312	0	8	0	8	0	6,320	0	0	0	60	07/01/2027	1.....
	31368H	NG	4		03/01/2012	MBS PAYDOWN.....		1,673,803	1,673,803	1,789,400	1,677,548	0	(3,745)	0	(3,745)	0	1,673,803	0	0	0	17,310	09/01/2037	1.....
	31369C	5K	5		01/01/2012	MBS PAYDOWN.....		154	154	160	154	0	0	0	0	0	154	0	0	0	1	03/01/2012	1.....
	31371E	6V	2		03/01/2012	MBS PAYDOWN.....		485	485	493	485	0	1	0	1	0	485	0	0	0	6	04/01/2024	1.....
	31371F	FR	8		03/01/2012	MBS PAYDOWN.....		2,169	2,169	2,206	2,169	0	1	0	1	0	2,169	0	0	0	18	10/01/2024	1.....
	31371F	J8	6		03/01/2012	MBS PAYDOWN.....		1,236	1,236	1,162	1,236	0	0	0	0	0	1,236	0	0	0	8	12/01/2024	1.....
	31371F	KE	1		03/01/2012	MBS PAYDOWN.....		967	967	983	964	0	2	0	2	0	967	0	0	0	13	10/01/2024	1.....
	31371G	2R	0		03/01/2012	MBS PAYDOWN.....		309	309	314	309	0	0	0	0	0	309	0	0	0	4	08/01/2023	1.....
	31371G	BC	3		03/01/2012	MBS PAYDOWN.....		444	444	438	445	0	0	0	0	0	444	0	0	0	6	02/01/2026	1.....
	31371G	CX	6		03/01/2012	MBS PAYDOWN.....		41	41	41	41	0	0	0	0	0	41	0	0	0	0	06/01/2018	1.....
	31371G	DB	3		03/01/2012	MBS PAYDOWN.....		259	259	263	259	0	0	0	0	0	259	0	0	0	3	05/01/2026	1.....
	31371G	GT	1		03/01/2012	MBS PAYDOWN.....		17,108	17,108	17,384	17,111	0	(2)	0	(2)	0	17,108	0	0	0	215	11/01/2026	1.....
	31371H	DQ	8		03/01/2012	MBS PAYDOWN.....		3,057	3,057	3,074	3,057	0	0	0	0	0	3,057	0	0	0	30	06/01/2027	1.....
	31371H	GY	8		03/01/2012	MBS PAYDOWN.....		3,171	3,171	3,228	3,170	0	1	0	1	0	3,171	0	0	0	29	01/01/2027	1.....
	31371H	HQ	4		03/01/2012	MBS PAYDOWN.....		191	191	190	191	0	0	0	0	0	191	0	0	0	2	01/01/2024	1.....
	31371H	JY	5		03/01/2012	MBS PAYDOWN.....		4,514	4,514	4,556	4,509	0	6	0	6	0	4,514	0	0	0	46	11/01/2027	1.....
	31371H	NM	6		03/01/2012	MBS PAYDOWN.....		346	346	325	346	0	0	0	0	0	346	0	0	0	3	08/01/2027	1.....
	31371H	QW	1		03/01/2012	MBS PAYDOWN.....		271	271	276	271	0	0	0	0	0	271	0	0	0	4	10/01/2026	1.....
	31371H	VJ	4		03/01/2012	MBS PAYDOWN.....		53	53	53	53	0	0	0	0	0	53	0	0	0	1	11/01/2020	1.....
	31371H	X8	6		03/01/2012	MBS PAYDOWN.....		2,347	2,347	2,206	2,346	0	1	0	1	0	2,347	0	0	0	13	10/01/2027	1.....
	31371K	2Z	3		03/01/2012	MBS PAYDOWN.....		32,920	32,920	33,506	32,944	0	(25)	0	(25)	0	32,920	0	0	0	303	01/01/2032	1.....
	31371K	3A	7		03/01/2012	MBS PAYDOWN.....		150,573	150,573	152,216	150,670	0	(97)	0	(97)	0	150,573	0	0	0	1,408	02/01/2032	1.....
	31371K	4K	4		03/01/2012	MBS PAYDOWN.....		13,949	13,949	14,199	13,962	0	(13)	0	(13)	0	13,949	0	0	0	126	04/01/2032	1.....
	31371K	4L	2		03/01/2012	MBS PAYDOWN.....		1,503	1,503	1,550	1,504	0	(1)	0	(1)	0	1,503	0	0	0	17	03/01/2032	1.....

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.10	31371K	SZ	0		03/01/2012	MBS PAYDOWN.....		23,965	23,965	24,396	23,971	0	(6)	0	(6)	0	23,965	0	0	0	209	10/01/2022	1.....
	31371K	6C	0		03/01/2012	MBS PAYDOWN.....		351,902	351,902	358,275	352,228	0	(326)	0	(326)	0	351,902	0	0	0	3,066	04/01/2032	1.....
	31371K	VF	5		03/01/2012	MBS PAYDOWN.....		183,980	183,980	187,286	184,066	0	(86)	0	(86)	0	183,980	0	0	0	1,551	09/01/2031	1.....
	31371K	WH	0		03/01/2012	MBS PAYDOWN.....		22,194	22,194	22,038	22,188	0	6	0	6	0	22,194	0	0	0	197	10/01/2031	1.....
	31371K	XS	5		03/01/2012	MBS PAYDOWN.....		20,807	20,807	21,181	20,805	0	1	0	1	0	20,807	0	0	0	190	05/01/2022	1.....
	31371K	ZA	2		03/01/2012	MBS PAYDOWN.....		14,197	14,197	14,304	14,202	0	(5)	0	(5)	0	14,197	0	0	0	128	11/01/2031	1.....
	31371L	A6	6		03/01/2012	MBS PAYDOWN.....		48,802	48,802	48,994	48,813	0	(11)	0	(11)	0	48,802	0	0	0	437	07/01/2032	1.....
	31371L	DH	9		03/01/2012	MBS PAYDOWN.....		3,911	3,911	3,948	3,914	0	(2)	0	(2)	0	3,911	0	0	0	36	10/01/2032	1.....
	31371L	FY	0		03/01/2012	MBS PAYDOWN.....		7,775	7,775	7,848	7,780	0	(5)	0	(5)	0	7,775	0	0	0	68	12/01/2032	1.....
	31371L	HD	4		03/01/2012	MBS PAYDOWN.....		8,212	8,212	8,288	8,219	0	(7)	0	(7)	0	8,212	0	0	0	76	12/01/2032	1.....
	31372B	LU	2		03/01/2012	MBS PAYDOWN.....		134	134	136	134	0	0	0	0	0	134	0	0	0	1	09/01/2022	1.....
	31373Q	GN	0		03/01/2012	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/01/2012	1.....
	31373Q	N3	6		03/01/2012	MBS PAYDOWN.....		19	19	19	19	0	0	0	0	0	19	0	0	0	0	12/01/2022	1.....
	31373T	3E	8		03/01/2012	MBS PAYDOWN.....		565	565	588	564	0	1	0	1	0	565	0	0	0	7	12/01/2023	1.....
	31373T	JQ	4		03/01/2012	MBS PAYDOWN.....		255	255	266	253	0	3	0	3	0	255	0	0	0	4	01/01/2022	1.....
	31373T	NK	2		03/01/2012	MBS PAYDOWN.....		733	733	762	738	0	(5)	0	(5)	0	733	0	0	0	15	03/01/2012	1.....
	31373U	ER	4		03/01/2012	MBS PAYDOWN.....		8	8	8	7	0	1	0	1	0	8	0	0	0	0	08/01/2024	1.....
	31373U	JT	5		03/01/2012	MBS PAYDOWN.....		965	965	981	962	0	2	0	2	0	965	0	0	0	12	01/01/2024	1.....
	31373V	K2	0		03/01/2012	MBS PAYDOWN.....		48	48	50	48	0	0	0	0	0	48	0	0	0	1	05/01/2024	1.....
	31373W	5K	5		03/01/2012	MBS PAYDOWN.....		13	13	14	13	0	0	0	0	0	13	0	0	0	0	11/01/2021	1.....
	31374B	VW	5		03/01/2012	MBS PAYDOWN.....		60	60	62	59	0	0	0	0	0	60	0	0	0	1	03/01/2025	1.....
	31374B	ZZ	4		03/01/2012	MBS PAYDOWN.....		83	83	87	83	0	0	0	0	0	83	0	0	0	1	06/01/2020	1.....
	31374E	BM	3		03/01/2012	MBS PAYDOWN.....		68	68	71	68	0	1	0	1	0	68	0	0	0	1	05/01/2025	1.....
	31374F	6W	4		03/01/2012	MBS PAYDOWN.....		550	550	545	550	0	0	0	0	0	550	0	0	0	7	07/01/2025	1.....
	31374G	DK	0		03/01/2012	MBS PAYDOWN.....		473	473	467	473	0	0	0	0	0	473	0	0	0	5	07/01/2025	1.....
	31374L	GV	2		03/01/2012	MBS PAYDOWN.....		59	59	61	58	0	1	0	1	0	59	0	0	0	1	06/01/2025	1.....
	31374N	RS	3		03/01/2012	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	06/01/2012	1.....
	31374T	2X	6		03/01/2012	MBS PAYDOWN.....		1,363	1,363	1,291	1,362	0	2	0	2	0	1,363	0	0	0	13	09/01/2027	1.....
	31374T	AK	5		03/01/2012	MBS PAYDOWN.....		16,244	16,244	16,506	16,254	0	(10)	0	(10)	0	16,244	0	0	0	197	04/01/2026	1.....
	31374T	DR	7		03/01/2012	MBS PAYDOWN.....		14,636	14,636	14,872	14,644	0	(8)	0	(8)	0	14,636	0	0	0	143	10/01/2026	1.....
	31374T	E3	9		03/01/2012	MBS PAYDOWN.....		332	332	338	333	0	0	0	0	0	332	0	0	0	3	05/01/2026	1.....
	31374T	HQ	5		03/01/2012	MBS PAYDOWN.....		1,510	1,510	1,534	1,511	0	(1)	0	(1)	0	1,510	0	0	0	17	12/01/2026	1.....
	31374T	NX	3		03/01/2012	MBS PAYDOWN.....		7,642	7,642	7,499	7,641	0	0	0	0	0	7,642	0	0	0	94	05/01/2027	1.....
	31374T	RM	3		03/01/2012	MBS PAYDOWN.....		10,824	10,824	10,171	10,811	0	12	0	12	0	10,824	0	0	0	88	06/01/2027	1.....
	31374T	RX	9		03/01/2012	MBS PAYDOWN.....		3,875	3,875	3,641	3,870	0	5	0	5	0	3,875	0	0	0	39	07/01/2027	1.....
	31374T	RZ	4		03/01/2012	MBS PAYDOWN.....		5,997	5,997	5,831	5,994	0	2	0	2	0	5,997	0	0	0	71	10/01/2026	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.11	31374T	VN 6		03/01/2012	MBS PAYDOWN		127	127	129	127	0	0	0	0	0	127	0	0	0	1	07/01/2021	1
	31374U	KJ 4		03/01/2012	MBS PAYDOWN		244	244	244	244	0	0	0	0	0	244	0	0	0	3	10/01/2025	1
	31375M	XC 2		03/01/2012	MBS PAYDOWN		3,128	3,128	3,178	3,128	0	0	0	0	0	3,128	0	0	0	31	03/01/2024	1
	31376E	X5 4		03/01/2012	MBS PAYDOWN		17	17	16	17	0	0	0	0	0	17	0	0	0	0	07/01/2022	1
	31376H	KM 4		03/01/2012	MBS PAYDOWN		1,106	1,106	1,091	1,108	0	(2)	0	(2)	0	1,106	0	0	0	13	12/01/2027	1
	31376L	GJ 7		03/01/2012	MBS PAYDOWN		31	31	31	31	0	0	0	0	0	31	0	0	0	0	11/01/2024	1
	31376Q	PQ 0		03/01/2012	MBS PAYDOWN		124	124	123	124	0	0	0	0	0	124	0	0	0	1	02/01/2026	1
	31376T	BB 2		03/01/2012	MBS PAYDOWN		8	8	8	8	0	0	0	0	0	8	0	0	0	0	11/01/2016	1
	31376V	QT 2		03/01/2012	MBS PAYDOWN		920	920	934	920	0	0	0	0	0	920	0	0	0	11	11/01/2019	1
	31377C	K9 3		03/01/2012	MBS PAYDOWN		137	137	128	138	0	(1)	0	(1)	0	137	0	0	0	1	11/01/2026	1
	31377C	M4 2		03/01/2012	MBS PAYDOWN		163	163	165	163	0	0	0	0	0	163	0	0	0	2	02/01/2014	1
	31377X	LR 6		03/01/2012	MBS PAYDOWN		16	16	16	16	0	0	0	0	0	16	0	0	0	0	08/01/2022	1
	31378A	A3 0		03/01/2012	MBS PAYDOWN		2,709	2,709	2,750	2,709	0	0	0	0	0	2,709	0	0	0	50	12/01/2025	1
	31378B	5Q 3		03/01/2012	MBS PAYDOWN		619	619	610	619	0	0	0	0	0	619	0	0	0	7	02/01/2018	1
	31378B	5V 2		03/01/2012	MBS PAYDOWN		175	175	173	175	0	0	0	0	0	175	0	0	0	2	12/01/2019	1
	31378C	B7 6		03/01/2012	MBS PAYDOWN		377	377	372	377	0	0	0	0	0	377	0	0	0	4	07/01/2027	1
	31378C	B9 2		03/01/2012	MBS PAYDOWN		96	96	95	96	0	0	0	0	0	96	0	0	0	1	10/01/2023	1
	31378D	T8 3		03/01/2012	MBS PAYDOWN		1,761	1,761	1,736	1,760	0	0	0	0	0	1,761	0	0	0	11	12/01/2025	1
	31378D	X3 9		03/01/2012	MBS PAYDOWN		1,358	1,358	1,339	1,359	0	(1)	0	(1)	0	1,358	0	0	0	15	04/01/2025	1
	31378D	X6 2		03/01/2012	MBS PAYDOWN		134	134	132	134	0	0	0	0	0	134	0	0	0	2	11/01/2027	1
	31378D	XM 7		03/01/2012	MBS PAYDOWN		109	109	108	109	0	0	0	0	0	109	0	0	0	1	07/01/2027	1
	31378D	XW 5		03/01/2012	MBS PAYDOWN		1,441	1,441	1,421	1,443	0	(2)	0	(2)	0	1,441	0	0	0	18	01/01/2026	1
	31378E	Z3 5		03/01/2012	MBS PAYDOWN		128	128	126	128	0	0	0	0	0	128	0	0	0	2	12/01/2026	1
	31378F	G2 5		03/01/2012	MBS PAYDOWN		34	34	34	34	0	0	0	0	0	34	0	0	0	0	01/01/2027	1
	31378F	XP 5		03/01/2012	MBS PAYDOWN		5	5	5	5	0	0	0	0	0	5	0	0	0	0	08/01/2014	1
	31378H	G5 4		03/01/2012	MBS PAYDOWN		23	23	24	23	0	0	0	0	0	23	0	0	0	0	02/01/2023	1
	31378J	AR 8		03/01/2012	MBS PAYDOWN		158	158	156	158	0	0	0	0	0	158	0	0	0	1	10/01/2016	1
	31378J	EZ 6		03/01/2012	MBS PAYDOWN		79	79	81	79	0	0	0	0	0	79	0	0	0	1	03/01/2023	1
	31378L	CH 3		03/01/2012	MBS PAYDOWN		130	130	132	129	0	0	0	0	0	130	0	0	0	2	10/01/2024	1
	31378L	CK 6		03/01/2012	MBS PAYDOWN		1,259	1,259	1,241	1,260	0	(1)	0	(1)	0	1,259	0	0	0	15	11/01/2025	1
	31378L	CM 2		03/01/2012	MBS PAYDOWN		753	753	742	753	0	(1)	0	(1)	0	753	0	0	0	9	07/01/2027	1
	31378L	CS 9		03/01/2012	MBS PAYDOWN		823	823	812	823	0	0	0	0	0	823	0	0	0	10	05/01/2025	1
	31378L	JR 4		03/01/2012	MBS PAYDOWN		17	17	18	17	0	0	0	0	0	17	0	0	0	0	11/01/2019	1
	31378L	M6 6		03/01/2012	MBS PAYDOWN		285	285	281	285	0	0	0	0	0	285	0	0	0	3	11/01/2026	1
	31378L	ZR 6		03/01/2012	MBS PAYDOWN		280	280	276	281	0	0	0	0	0	280	0	0	0	3	11/01/2027	1
	31378N	ET 1		03/01/2012	MBS PAYDOWN		3,898	3,898	3,844	3,899	0	(1)	0	(1)	0	3,898	0	0	0	66	03/01/2027	1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.12

31378P	HR	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		554	554	563	554	0	0	0	0	0	554	0	0	0	7	03/01/2027	1.....
31378P	X3	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		79	79	81	79	0	0	0	0	0	79	0	0	0	1	03/01/2026	1.....
31378P	Z6	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		17	17	17	17	0	0	0	0	0	17	0	0	0	0	11/01/2018	1.....
31378P	ZQ	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		95	95	94	95	0	0	0	0	0	95	0	0	0	1	11/01/2026	1.....
31378Q	4X	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		31	31	31	31	0	0	0	0	0	31	0	0	0	0	10/01/2026	1.....
31378Q	GX	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		3,063	3,063	3,021	3,063	0	0	0	0	0	3,063	0	0	0	22	11/01/2026	1.....
31378Q	LG	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		19	19	19	19	0	0	0	0	0	19	0	0	0	0	11/01/2023	1.....
31378Q	LQ	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		531	531	524	532	0	(1)	0	(1)	0	531	0	0	0	6	11/01/2027	1.....
31378Q	LU	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		22,663	22,663	22,351	22,698	0	(35)	0	(35)	0	22,663	0	0	0	384	01/01/2027	1.....
31378R	KF	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		242	242	246	241	0	1	0	1	0	242	0	0	0	3	09/01/2027	1.....
31378T	KC	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		36	36	35	36	0	0	0	0	0	36	0	0	0	0	11/01/2026	1.....
31378T	LY	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		98	98	100	98	0	0	0	0	0	98	0	0	0	1	12/01/2027	1.....
31379B	YH	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		433	433	410	435	0	(2)	0	(2)	0	433	0	0	0	5	04/01/2028	1.....
31379C	WJ	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		73	73	74	73	0	0	0	0	0	73	0	0	0	1	12/01/2027	1.....
31379D	F9	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		115	115	114	115	0	0	0	0	0	115	0	0	0	1	09/01/2021	1.....
31379L	VX	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		14	14	13	14	0	0	0	0	0	14	0	0	0	0	09/01/2016	1.....
31379N	X5	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		37	37	35	37	0	0	0	0	0	37	0	0	0	0	12/01/2024	1.....
31379U	BM	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		363	363	341	361	0	1	0	1	0	363	0	0	0	4	04/01/2017	1.....
31380C	PJ	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		390	390	397	390	0	0	0	0	0	390	0	0	0	4	05/01/2028	1.....
31380H	H7	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		105	105	101	106	0	0	0	0	0	105	0	0	0	1	03/01/2028	1.....
31380H	Q8	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		219	219	215	219	0	0	0	0	0	219	0	0	0	3	10/01/2025	1.....
31380L	F2	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		294	294	276	296	0	(2)	0	(2)	0	294	0	0	0	3	08/01/2025	1.....
31380Q	VP	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		2,350	2,350	2,349	2,350	0	0	0	0	0	2,350	0	0	0	29	01/01/2027	1.....
31380R	J2	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		125	125	121	126	0	0	0	0	0	125	0	0	0	1	01/01/2028	1.....
31380R	P6	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		2,444	2,444	2,483	2,445	0	(1)	0	(1)	0	2,444	0	0	0	30	07/01/2027	1.....
31380U	5W	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		355	355	334	355	0	0	0	0	0	355	0	0	0	4	09/01/2028	1.....
31380U	DD	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		25	25	25	25	0	0	0	0	0	25	0	0	0	0	05/01/2024	1.....
31380U	MK	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		141	141	132	141	0	0	0	0	0	141	0	0	0	1	12/01/2028	1.....
31380W	QH	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		97	97	91	97	0	0	0	0	0	97	0	0	0	1	02/01/2027	1.....
31380X	HK	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		4,752	4,752	4,465	4,749	0	2	0	2	0	4,752	0	0	0	24	05/01/2025	1.....
31380X	X6	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		153	153	143	153	0	0	0	0	0	153	0	0	0	2	03/01/2026	1.....
31380Y	B6	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		170	170	160	170	0	0	0	0	0	170	0	0	0	2	07/01/2027	1.....
31380Y	E5	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		404	404	379	403	0	0	0	0	0	404	0	0	0	4	04/01/2026	1.....
31380Y	E6	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		4,116	4,116	3,868	4,114	0	3	0	3	0	4,116	0	0	0	25	11/01/2026	1.....
31380Y	Q8	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		7,637	7,637	7,176	7,586	0	50	0	50	0	7,637	0	0	0	64	02/01/2027	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.13	31381A	EC 1		03/01/2012	MBS PAYDOWN.....		235	235	220	235	0	0	0	0	0	235	0	0	0	2	08/01/2027	1.....
	31381A	VU 2		03/01/2012	MBS PAYDOWN.....		247	247	233	247	0	0	0	0	0	247	0	0	0	2	09/01/2028	1.....
	31381B	2H 1		03/01/2012	MBS PAYDOWN.....		3,585	3,585	3,643	3,586	0	(1)	0	(1)	0	3,585	0	0	0	43	03/01/2027	1.....
	31381B	CU 1		03/01/2012	MBS PAYDOWN.....		3,133	3,133	2,944	3,126	0	7	0	7	0	3,133	0	0	0	20	11/01/2026	1.....
	31381F	XR 6		03/01/2012	MBS PAYDOWN.....		8	8	7	8	0	0	0	0	0	8	0	0	0	0	09/01/2015	1.....
	31382D	J8 8		03/01/2012	MBS PAYDOWN.....		3,363	3,363	3,240	3,369	0	(7)	0	(7)	0	3,363	0	0	0	33	07/01/2023	1.....
	31382D	WC 4		03/01/2012	MBS PAYDOWN.....		40	40	40	40	0	0	0	0	0	40	0	0	0	0	08/01/2028	1.....
	31382D	WF 7		03/01/2012	MBS PAYDOWN.....		34	34	34	34	0	0	0	0	0	34	0	0	0	0	06/01/2029	1.....
	31382E	BT 8		03/01/2012	MBS PAYDOWN.....		91	91	85	91	0	0	0	0	0	91	0	0	0	1	01/01/2029	1.....
	31382G	P8 4		03/01/2012	MBS PAYDOWN.....		26	26	25	26	0	0	0	0	0	26	0	0	0	0	12/01/2016	1.....
	31382J	5A 5		03/01/2012	MBS PAYDOWN.....		407	407	382	407	0	0	0	0	0	407	0	0	0	4	02/01/2026	1.....
	31382J	YR 6		01/01/2012	MBS PAYDOWN.....		140	140	132	134	0	6	0	6	0	140	0	0	0	1	03/01/2012	1.....
	31382K	2M 9		03/01/2012	MBS PAYDOWN.....		82	82	83	82	0	0	0	0	0	82	0	0	0	1	09/01/2025	1.....
	31382K	V7 0		03/01/2012	MBS PAYDOWN.....		219	219	205	219	0	0	0	0	0	219	0	0	0	2	05/01/2026	1.....
	31382L	UJ 3		03/01/2012	MBS PAYDOWN.....		86,055	86,055	80,865	86,034	0	21	0	21	0	86,055	0	0	0	433	01/01/2029	1.....
	31382M	DH 4		03/01/2012	MBS PAYDOWN.....		662	662	641	662	0	0	0	0	0	662	0	0	0	7	03/01/2028	1.....
	31382N	3M 2		03/01/2012	MBS PAYDOWN.....		60	60	61	60	0	0	0	0	0	60	0	0	0	1	02/01/2025	1.....
	31382N	4Z 2		03/01/2012	MBS PAYDOWN.....		11,167	11,167	10,494	11,164	0	4	0	4	0	11,167	0	0	0	108	10/01/2027	1.....
	31382P	QB 6		03/01/2012	MBS PAYDOWN.....		14	14	13	14	0	0	0	0	0	14	0	0	0	0	11/01/2014	1.....
	31382Q	B9 5		03/01/2012	MBS PAYDOWN.....		34	34	32	34	0	0	0	0	0	34	0	0	0	0	07/01/2025	1.....
	31382R	3L 5		03/01/2012	MBS PAYDOWN.....		545	545	550	544	0	0	0	0	0	545	0	0	0	7	01/01/2028	1.....
	31382R	D6 7		03/01/2012	MBS PAYDOWN.....		419	419	393	418	0	0	0	0	0	419	0	0	0	4	05/01/2027	1.....
	31382S	3J 8		03/01/2012	MBS PAYDOWN.....		1,035	1,035	972	1,042	0	(7)	0	(7)	0	1,035	0	0	0	13	07/01/2024	1.....
	31382S	E7 2		03/01/2012	MBS PAYDOWN.....		5,124	5,124	4,961	5,127	0	(3)	0	(3)	0	5,124	0	0	0	63	05/01/2027	1.....
	31382T	4K 2		03/01/2012	MBS PAYDOWN.....		41	41	38	41	0	0	0	0	0	41	0	0	0	0	12/01/2028	1.....
	31382U	4U 7		03/01/2012	MBS PAYDOWN.....		12	12	13	13	0	0	0	0	0	12	0	0	0	0	11/01/2012	1.....
	31382V	A2 0		03/01/2012	MBS PAYDOWN.....		1,221	1,221	1,145	1,221	0	1	0	1	0	1,221	0	0	0	12	09/01/2024	1.....
	31382Y	R8 3		03/01/2012	MBS PAYDOWN.....		341	341	343	342	0	0	0	0	0	341	0	0	0	3	03/01/2028	1.....
	31383A	G3 7		03/01/2012	MBS PAYDOWN.....		37	37	37	37	0	0	0	0	0	37	0	0	0	0	06/01/2026	1.....
	31383A	R6 8		03/01/2012	MBS PAYDOWN.....		10	10	9	10	0	0	0	0	0	10	0	0	0	0	09/01/2016	1.....
	31383A	XW 4		03/01/2012	MBS PAYDOWN.....		556	556	538	557	0	(1)	0	(1)	0	556	0	0	0	6	01/01/2022	1.....
	31383B	FJ 1		03/01/2012	MBS PAYDOWN.....		4	4	4	4	0	0	0	0	0	4	0	0	0	0	11/01/2013	1.....
	31383C	U9 4		03/01/2012	MBS PAYDOWN.....		1,326	1,326	1,339	1,326	0	0	0	0	0	1,326	0	0	0	16	06/01/2025	1.....
	31383C	UQ 6		03/01/2012	MBS PAYDOWN.....		75	75	76	75	0	0	0	0	0	75	0	0	0	1	06/01/2026	1.....
	31383C	VQ 5		03/01/2012	MBS PAYDOWN.....		271	271	274	271	0	0	0	0	0	271	0	0	0	3	05/01/2027	1.....
	31383C	VW 2		03/01/2012	MBS PAYDOWN.....		56	56	57	56	0	0	0	0	0	56	0	0	0	1	07/01/2029	1.....

SCHEDULE D - PART 4

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

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.14	31383D	MJ	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,093	1,093	1,104	1,093	0	0	0	0	0	1,093	0	0	0	14	03/01/2029	1.....
	31383E	3F	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	310	310	291	310	0	(1)	0	(1)	0	310	0	0	0	3	12/01/2027	1.....
	31383E	LE	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	112	112	112	112	0	0	0	0	0	112	0	0	0	1	06/01/2029	1.....
	31383E	RR	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1	1	1	1	0	0	0	0	0	1	0	0	0	0	11/01/2013	1.....
	31383F	NP	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	395	395	370	397	0	(2)	0	(2)	0	395	0	0	0	4	04/01/2029	1.....
	31383F	RY	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	51	51	51	51	0	0	0	0	0	51	0	0	0	1	09/01/2029	1.....
	31383J	7K	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	4,528	4,528	4,531	4,528	0	0	0	0	0	4,528	0	0	0	29	02/01/2022	1.....
	31383J	EG	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,073	1,073	1,078	1,072	0	1	0	1	0	1,073	0	0	0	13	04/01/2028	1.....
	31383J	N2	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	85	85	85	85	0	0	0	0	0	85	0	0	0	1	09/01/2029	1.....
	31383K	SR	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	321	321	324	320	0	0	0	0	0	321	0	0	0	4	09/01/2028	1.....
	31383K	ZG	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,344	1,344	1,357	1,342	0	2	0	2	0	1,344	0	0	0	17	02/01/2029	1.....
	31383L	H3	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	222	222	225	222	0	0	0	0	0	222	0	0	0	3	02/01/2028	1.....
	31383L	NA	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	102	102	95	102	0	0	0	0	0	102	0	0	0	1	06/01/2024	1.....
	31383L	U9	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	325	325	328	324	0	0	0	0	0	325	0	0	0	5	12/01/2025	1.....
	31383M	HQ	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	212	212	212	212	0	0	0	0	0	212	0	0	0	3	06/01/2027	1.....
	31383M	JB	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	88	88	89	88	0	0	0	0	0	88	0	0	0	1	07/01/2028	1.....
	31383M	VU	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	310	310	313	310	0	0	0	0	0	310	0	0	0	4	08/01/2028	1.....
	31383M	YU	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	30	30	30	30	0	0	0	0	0	30	0	0	0	0	08/01/2023	1.....
	31383M	ZF	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	28	28	28	28	0	0	0	0	0	28	0	0	0	0	08/01/2025	1.....
	31383P	2Y	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	48	48	47	48	0	0	0	0	0	48	0	0	0	1	09/01/2021	1.....
	31383P	MC	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	190	190	190	190	0	0	0	0	0	190	0	0	0	2	08/01/2029	1.....
	31383Q	DV	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	143	143	145	143	0	0	0	0	0	143	0	0	0	2	07/01/2029	1.....
	31383Q	HX	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	9	9	8	9	0	0	0	0	0	9	0	0	0	0	08/01/2013	1.....
	31383Q	YV	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	100	100	101	100	0	0	0	0	0	100	0	0	0	1	12/01/2027	1.....
	31383R	3A	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	226	226	228	226	0	0	0	0	0	226	0	0	0	3	08/01/2029	1.....
	31383R	5Q	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	5	5	5	5	0	0	0	0	0	5	0	0	0	0	09/01/2016	1.....
	31383R	FB	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	206	206	208	206	0	0	0	0	0	206	0	0	0	3	07/01/2029	1.....
	31383R	FC	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	993	993	993	993	0	0	0	0	0	993	0	0	0	12	12/01/2026	1.....
	31383R	LH	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	331	331	314	332	0	(1)	0	(1)	0	331	0	0	0	4	06/01/2029	1.....
	31383R	X9	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	243	243	245	243	0	0	0	0	0	243	0	0	0	3	07/01/2029	1.....
	31383S	A3	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	2,303	2,303	2,325	2,300	0	3	0	3	0	2,303	0	0	0	43	12/01/2020	1.....
	31383S	D6	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	3	3	3	3	0	0	0	0	0	3	0	0	0	0	05/01/2012	1.....
	31383S	FX	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	422	422	426	422	0	0	0	0	0	422	0	0	0	5	05/01/2027	1.....
	31383S	KK	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	101	101	101	101	0	0	0	0	0	101	0	0	0	1	12/01/2029	1.....
	31383S	PK	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	186	186	189	186	0	0	0	0	0	186	0	0	0	2	03/01/2019	1.....
	31383S	WW	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	92	92	93	92	0	0	0	0	0	92	0	0	0	1	08/01/2026	1.....

SCHEDULE D - PART 4

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

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.15	31383U	VQ	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,283	1,283	1,295	1,283	0	0	0	0	0	1,283	0	0	0	22	05/01/2025	1.....
	31384A	SD	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	183	183	186	183	0	0	0	0	0	183	0	0	0	2	12/01/2028	1.....
	31384A	XM	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	212	212	215	212	0	0	0	0	0	212	0	0	0	3	03/01/2028	1.....
	31384B	6Z	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	166	166	168	166	0	0	0	0	0	166	0	0	0	2	05/01/2029	1.....
	31384D	5G	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	297	297	297	297	0	0	0	0	0	297	0	0	0	4	03/01/2028	1.....
	31384D	7J	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	385	385	385	385	0	0	0	0	0	385	0	0	0	5	11/01/2029	1.....
	31384D	U5	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	2,185	2,185	2,184	2,185	0	0	0	0	0	2,185	0	0	0	31	03/01/2029	1.....
	31384D	XJ	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	55	55	55	55	0	0	0	0	0	55	0	0	0	1	08/01/2028	1.....
	31384E	AB	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	83	83	83	83	0	0	0	0	0	83	0	0	0	1	12/01/2029	1.....
	31384F	RQ	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	136	136	136	136	0	0	0	0	0	136	0	0	0	2	09/01/2029	1.....
	31384G	RS	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	20	20	20	20	0	0	0	0	0	20	0	0	0	0	07/01/2024	1.....
	31384P	QD	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	81	81	76	81	0	0	0	0	0	81	0	0	0	1	12/01/2029	1.....
	31384V	3F	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	819	819	832	819	0	0	0	0	0	819	0	0	0	8	08/01/2027	1.....
	31384V	M9	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	11,322	11,322	11,504	11,328	0	(7)	0	(7)	0	11,322	0	0	0	127	03/01/2027	1.....
	31384V	RR	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	428	428	435	429	0	0	0	0	0	428	0	0	0	4	12/01/2026	1.....
	31384W	K2	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	3,270	3,270	3,382	3,274	0	(3)	0	(3)	0	3,270	0	0	0	29	10/01/2029	1.....
	31384W	KY	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	2,294	2,294	2,372	2,296	0	(2)	0	(2)	0	2,294	0	0	0	23	09/01/2029	1.....
	31385H	3P	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	5,248	5,248	5,342	5,251	0	(4)	0	(4)	0	5,248	0	0	0	42	09/01/2029	1.....
	31385H	5A	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	358	358	357	358	0	0	0	0	0	358	0	0	0	3	03/01/2030	1.....
	31385H	QN	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	352	352	357	352	0	0	0	0	0	352	0	0	0	3	06/01/2027	1.....
	31385W	4P	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	14,762	14,762	14,872	14,766	0	(4)	0	(4)	0	14,762	0	0	0	129	12/01/2031	1.....
	31385X	EC	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	228,539	228,539	226,932	228,493	0	46	0	46	0	228,539	0	0	0	2,074	03/01/2032	1.....
	31385X	F8	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	10,475	10,475	10,402	10,473	0	2	0	2	0	10,475	0	0	0	93	03/01/2032	1.....
	31385X	F9	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	59,590	59,590	60,044	59,609	0	(19)	0	(19)	0	59,590	0	0	0	536	05/01/2032	1.....
	31385X	JW	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	37,701	37,701	37,436	37,692	0	9	0	9	0	37,701	0	0	0	339	02/01/2032	1.....
	31385X	NR	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	277,906	277,906	280,490	277,947	0	(40)	0	(40)	0	277,906	0	0	0	2,523	02/01/2032	1.....
	31386E	K3	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	216	216	217	216	0	0	0	0	0	216	0	0	0	2	05/01/2031	1.....
	31386W	QR	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	133	133	135	133	0	0	0	0	0	133	0	0	0	1	06/01/2019	1.....
	31386Y	LA	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	592	592	601	592	0	0	0	0	0	592	0	0	0	6	01/01/2020	1.....
	31387C	XP	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	36	36	36	36	0	0	0	0	0	36	0	0	0	0	09/01/2026	1.....
	31387E	E8	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,539	1,539	1,548	1,539	0	0	0	0	0	1,539	0	0	0	21	08/01/2029	1.....
	31387E	ME	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	78	78	79	78	0	0	0	0	0	78	0	0	0	1	02/01/2029	1.....
	31387H	ZR	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	34	34	35	34	0	0	0	0	0	34	0	0	0	0	01/01/2027	1.....
	31387S	2U	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,122	1,122	1,129	1,122	0	0	0	0	0	1,122	0	0	0	11	03/01/2030	1.....
	31387X	VK	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	617	617	617	617	0	0	0	0	0	617	0	0	0	7	09/01/2029	1.....
	31388F	NW	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	3,112	3,112	3,218	3,112	0	(1)	0	(1)	0	3,112	0	0	0	19	04/01/2030	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.16	31388G	K8	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	24	24	24	24	0	0	0	0	0	24	0	0	0	0	11/01/2025	1.....
	31388W	XC	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	10,907	10,907	10,989	10,910	0	(3)	0	(3)	0	10,907	0	0	0	98	03/01/2030	1.....
	31389C	UJ	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	449	449	449	449	0	0	0	0	0	449	0	0	0	5	06/01/2026	1.....
	31389D	S9	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	914	914	943	919	0	(5)	0	(5)	0	914	0	0	0	9	08/01/2030	1.....
	31389E	MQ	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	82	82	83	82	0	0	0	0	0	82	0	0	0	1	04/01/2017	1.....
	31389H	4Q	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	104	104	104	104	0	0	0	0	0	104	0	0	0	1	01/01/2032	1.....
	31389H	ZQ	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	56	56	56	56	0	0	0	0	0	56	0	0	0	1	04/01/2028	1.....
	31389J	T8	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	284	284	284	284	0	0	0	0	0	284	0	0	0	3	03/01/2030	1.....
	31389K	4J	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	19	19	19	19	0	0	0	0	0	19	0	0	0	0	08/01/2020	1.....
	31389K	AP	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	290	290	290	290	0	0	0	0	0	290	0	0	0	3	03/01/2032	1.....
	31389K	K2	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	205	205	204	205	0	0	0	0	0	205	0	0	0	2	02/01/2029	1.....
	31389K	MA	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	529	529	538	529	0	0	0	0	0	529	0	0	0	5	11/01/2029	1.....
	31389M	CR	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	78	78	78	78	0	0	0	0	0	78	0	0	0	1	03/01/2029	1.....
	31389P	AV	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	54	54	54	54	0	0	0	0	0	54	0	0	0	1	08/01/2022	1.....
	31389P	P4	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	181	181	184	181	0	0	0	0	0	181	0	0	0	2	05/01/2030	1.....
	31389S	6E	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	55	55	55	55	0	0	0	0	0	55	0	0	0	1	04/01/2028	1.....
	31389S	U7	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	154	154	154	154	0	0	0	0	0	154	0	0	0	2	03/01/2029	1.....
	31389T	CJ	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	849	849	863	849	0	0	0	0	0	849	0	0	0	9	11/01/2031	1.....
	31389V	KJ	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	110	110	112	110	0	0	0	0	0	110	0	0	0	1	11/01/2018	1.....
	3138A7	FR	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	3,461,809	3,461,809	3,408,394	3,461,138	0	671	0	671	0	3,461,809	0	0	0	24,394	10/01/2040	1.....
	31390A	B9	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	535	535	535	535	0	0	0	0	0	535	0	0	0	6	10/01/2030	1.....
	31390B	WD	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	539	539	539	539	0	0	0	0	0	539	0	0	0	6	03/01/2031	1.....
	31390D	NW	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	379	379	379	379	0	0	0	0	0	379	0	0	0	4	07/01/2031	1.....
	31390F	CU	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	2,584	2,584	2,583	2,584	0	0	0	0	0	2,584	0	0	0	41	07/01/2030	1.....
	31390M	RE	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	333,063	333,063	307,510	332,199	0	864	0	864	0	333,063	0	0	0	2,331	09/01/2032	1.....
	31390U	4D	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	140	140	142	140	0	0	0	0	0	140	0	0	0	2	11/01/2021	1.....
	31390X	QX	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,182	1,182	1,191	1,182	0	0	0	0	0	1,182	0	0	0	11	06/01/2032	1.....
	31390Y	6L	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	32,830	32,830	33,420	32,900	0	(70)	0	(70)	0	32,830	0	0	0	226	10/01/2031	1.....
	31391B	WD	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	1,225	1,225	1,247	1,227	0	(1)	0	(1)	0	1,225	0	0	0	12	09/01/2031	1.....
	31391C	U8	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	106,801	106,801	108,703	106,878	0	(78)	0	(78)	0	106,801	0	0	0	1,040	09/01/2030	1.....
	31391D	L7	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	134	134	136	134	0	0	0	0	0	134	0	0	0	1	12/01/2028	1.....
	31391E	2Y	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	199,075	199,075	183,802	198,060	0	1,015	0	1,015	0	199,075	0	0	0	1,357	02/01/2032	1.....
	31391E	4F	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	28,576	28,576	28,842	28,593	0	(17)	0	(17)	0	28,576	0	0	0	308	10/01/2032	1.....
	31391F	W6	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	12,078	12,078	12,169	12,084	0	(6)	0	(6)	0	12,078	0	0	0	110	08/01/2030	1.....
	31391G	F5	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	218,264	218,264	222,186	218,385	0	(121)	0	(121)	0	218,264	0	0	0	1,417	02/01/2032	1.....
	31391G	JT	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....	14,266	14,266	14,522	14,266	0	0	0	0	0	14,266	0	0	0	170	02/01/2032	1.....

SCHEDULE D - PART 4

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

1	2			4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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31391H	5W	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		183	183	186	183	0	0	0	0	0	183	0	0	0	2	01/01/2031	1.....
31391H	BJ	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		247,018	247,018	251,457	247,206	0	(188)	0	(188)	0	247,018	0	0	0	2,129	07/01/2031	1.....
31391H	YN	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		46,891	46,891	47,726	46,891	0	(1)	0	(1)	0	46,891	0	0	0	445	04/01/2032	1.....
31391K	YL	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		189,221	189,221	191,734	189,433	0	(212)	0	(212)	0	189,221	0	0	0	1,623	04/01/2017	1.....
31391L	KC	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		12,741	12,741	12,967	12,719	0	22	0	22	0	12,741	0	0	0	117	01/01/2032	1.....
31391N	U7	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		218	218	222	218	0	0	0	0	0	218	0	0	0	2	09/01/2032	1.....
31391N	UD	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		63	63	64	63	0	0	0	0	0	63	0	0	0	1	11/01/2021	1.....
31391P	4B	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		32,020	32,020	32,317	32,018	0	2	0	2	0	32,020	0	0	0	191	05/01/2031	1.....
31391P	EJ	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		298,722	298,722	304,137	299,158	0	(436)	0	(436)	0	298,722	0	0	0	2,562	10/01/2031	1.....
31391P	TV	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		167,779	167,779	170,702	167,881	0	(102)	0	(102)	0	167,779	0	0	0	1,413	07/01/2017	1.....
31391T	TR	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		21,158	21,158	21,538	21,181	0	(22)	0	(22)	0	21,158	0	0	0	276	03/01/2032	1.....
31391T	X6	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		2,209	2,209	2,229	2,209	0	0	0	0	0	2,209	0	0	0	20	04/01/2032	1.....
31391U	5R	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		46,241	46,241	47,064	46,246	0	(5)	0	(5)	0	46,241	0	0	0	230	11/01/2031	1.....
31391U	7A	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		879	879	873	879	0	0	0	0	0	879	0	0	0	8	12/01/2031	1.....
31391U	SP	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		1,456	1,456	1,482	1,456	0	1	0	1	0	1,456	0	0	0	13	01/01/2033	1.....
31391U	XK	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		10,578	10,578	10,749	10,583	0	(5)	0	(5)	0	10,578	0	0	0	105	10/01/2031	1.....
31391V	2E	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		39,522	39,522	40,226	39,600	0	(78)	0	(78)	0	39,522	0	0	0	408	11/01/2031	1.....
31391V	2T	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		1,722	1,722	1,753	1,724	0	(2)	0	(2)	0	1,722	0	0	0	16	04/01/2032	1.....
31391W	4L	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		3,330	3,330	3,384	3,334	0	(4)	0	(4)	0	3,330	0	0	0	43	05/01/2031	1.....
31391W	DD	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		47,139	47,139	47,979	47,205	0	(65)	0	(65)	0	47,139	0	0	0	391	10/01/2031	1.....
31391X	FG	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		11	11	11	11	0	0	0	0	0	11	0	0	0	0	08/01/2015	1.....
31391Y	2A	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		39,213	39,213	39,896	39,241	0	(28)	0	(28)	0	39,213	0	0	0	389	06/01/2017	1.....
31400A	B6	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		51	51	52	51	0	0	0	0	0	51	0	0	0	0	09/01/2026	1.....
31400B	KK	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		52,492	52,492	53,427	52,531	0	(39)	0	(39)	0	52,492	0	0	0	279	07/01/2030	1.....
31400C	EG	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		14,722	14,722	14,984	14,719	0	3	0	3	0	14,722	0	0	0	122	04/01/2032	1.....
31400C	M2	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		139	139	143	139	0	0	0	0	0	139	0	0	0	1	08/01/2032	1.....
31400C	YT	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		48,202	48,202	49,060	48,147	0	55	0	55	0	48,202	0	0	0	442	12/01/2032	1.....
31400D	LK	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		1,435	1,435	1,480	1,436	0	0	0	0	0	1,435	0	0	0	18	09/01/2031	1.....
31400E	FX	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		133,535	133,535	137,217	133,739	0	(204)	0	(204)	0	133,535	0	0	0	1,088	08/01/2017	1.....
31400E	LG	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		64,830	64,830	65,985	64,947	0	(116)	0	(116)	0	64,830	0	0	0	524	11/01/2031	1.....
31400E	TG	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		30,889	30,889	31,444	30,893	0	(4)	0	(4)	0	30,889	0	0	0	156	10/01/2030	1.....
31400E	XK	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		34,264	34,264	34,874	34,305	0	(41)	0	(41)	0	34,264	0	0	0	327	10/01/2031	1.....
31400F	X7	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		123	123	125	123	0	0	0	0	0	123	0	0	0	1	03/01/2032	1.....
31400F	XD	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		8,324	8,324	8,473	8,328	0	(4)	0	(4)	0	8,324	0	0	0	55	12/01/2030	1.....
31400G	PB	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		1,022	1,022	1,041	1,023	0	0	0	0	0	1,022	0	0	0	10	07/01/2031	1.....

SCHEDULE D - PART 4

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

1			2		3 F o r e i g n	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
						Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)	
CUSIP Identification			Description										Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.								
31400H	CY	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			25,389	25,389	25,841	25,386	0	3	0	3	0	25,389	0	0	0	232	08/01/2030	1.....		
31400H	J5	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			24,754	24,754	25,195	24,768	0	(14)	0	(14)	0	24,754	0	0	0	229	01/01/2032	1.....		
31400H	YH	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			47,235	47,235	48,076	47,245	0	(11)	0	(11)	0	47,235	0	0	0	415	03/01/2032	1.....		
31400J	4D	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			129,149	129,149	130,491	129,049	0	101	0	101	0	129,149	0	0	0	1,110	01/01/2032	1.....		
31400J	B2	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			10,175	10,175	10,251	10,180	0	(5)	0	(5)	0	10,175	0	0	0	134	10/01/2032	1.....		
31400K	3Y	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			1,701	1,701	1,689	1,701	0	0	0	0	0	1,701	0	0	0	16	03/01/2032	1.....		
31400L	BT	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			194	194	197	194	0	0	0	0	0	194	0	0	0	2	03/01/2033	1.....		
31400M	3Q	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			6,954	6,954	7,078	6,961	0	(7)	0	(7)	0	6,954	0	0	0	53	02/01/2032	1.....		
31400M	3Y	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			4,926	4,926	4,972	4,928	0	(2)	0	(2)	0	4,926	0	0	0	45	03/01/2032	1.....		
31400P	ZY	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			28	28	28	28	0	0	0	0	0	28	0	0	0	0	11/01/2024	1.....		
31400Q	TN	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			186,102	186,102	189,446	186,202	0	(100)	0	(100)	0	186,102	0	0	0	1,611	04/01/2032	1.....		
31400R	H8	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			975	975	968	975	0	0	0	0	0	975	0	0	0	8	09/01/2025	1.....		
31400R	H9	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			107,453	107,453	106,698	107,439	0	14	0	14	0	107,453	0	0	0	1,005	04/01/2032	1.....		
31400R	TE	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			860	860	875	863	0	(3)	0	(3)	0	860	0	0	0	8	09/01/2032	1.....		
31400S	SC	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			8,648	8,648	8,803	8,648	0	0	0	0	0	8,648	0	0	0	87	04/01/2032	1.....		
31400T	2L	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			37	37	37	37	0	0	0	0	0	37	0	0	0	0	09/01/2023	1.....		
31400T	QE	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			934	934	928	934	0	0	0	0	0	934	0	0	0	9	09/01/2032	1.....		
31400T	W3	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			95,706	95,706	97,426	95,874	0	(168)	0	(168)	0	95,706	0	0	0	861	01/01/2032	1.....		
31400U	6E	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			2,176	2,176	2,215	2,177	0	0	0	0	0	2,176	0	0	0	20	06/01/2032	1.....		
31400U	SV	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			756	756	770	757	0	0	0	0	0	756	0	0	0	9	11/01/2023	1.....		
31400W	LV	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			631	631	638	632	0	(1)	0	(1)	0	631	0	0	0	6	08/01/2032	1.....		
31400Y	CX	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			12,445	12,445	12,539	12,435	0	10	0	10	0	12,445	0	0	0	163	01/01/2032	1.....		
31401A	B3	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			37	37	38	37	0	0	0	0	0	37	0	0	0	0	09/01/2025	1.....		
31401A	KM	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			789	789	797	789	0	0	0	0	0	789	0	0	0	6	03/01/2031	1.....		
31401A	SL	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			6,010	6,010	6,118	6,012	0	(1)	0	(1)	0	6,010	0	0	0	58	08/01/2032	1.....		
31401A	T9	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			65,948	65,948	68,029	66,065	0	(118)	0	(118)	0	65,948	0	0	0	530	10/01/2017	1.....		
31401B	7G	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			57,061	57,061	58,086	57,078	0	(18)	0	(18)	0	57,061	0	0	0	474	02/01/2032	1.....		
31401B	YY	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			7,545	7,545	7,681	7,551	0	(5)	0	(5)	0	7,545	0	0	0	60	07/01/2031	1.....		
31401C	ZL	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			53,403	53,403	54,371	53,419	0	(16)	0	(16)	0	53,403	0	0	0	497	06/01/2032	1.....		
31401D	A6	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			325	325	328	325	0	0	0	0	0	325	0	0	0	3	09/01/2030	1.....		
31401D	AN	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			1,263	1,263	1,272	1,264	0	(1)	0	(1)	0	1,263	0	0	0	12	12/01/2032	1.....		
31401D	R5	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			2,016	2,016	2,002	2,015	0	1	0	1	0	2,016	0	0	0	18	06/01/2029	1.....		
31401D	R7	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			15,302	15,302	15,577	15,298	0	4	0	4	0	15,302	0	0	0	195	04/01/2032	1.....		
31401D	RR	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			74	74	75	74	0	0	0	0	0	74	0	0	0	1	06/01/2027	1.....		
31401E	AH	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			1,800	1,800	1,832	1,800	0	0	0	0	0	1,800	0	0	0	10	05/01/2032	1.....		
31401E	W3	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....			4,735	4,735	4,821	4,736	0	(1)	0	(1)	0	4,735	0	0	0	49	11/01/2031	1.....		

SCHEDULE D - PART 4

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

1			2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Identification			Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.19	31401H	3B	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		52,207	52,207	48,202	51,799	0	408	0	408	0	52,207	0	0	0	375	05/01/2032	1.....
	31401H	CX	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		2,953	2,953	3,006	2,950	0	3	0	3	0	2,953	0	0	0	21	09/01/2032	1.....
	31401J	2Y	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		81,831	81,831	83,033	81,840	0	(9)	0	(9)	0	81,831	0	0	0	426	12/01/2031	1.....
	31401J	DF	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		658	658	653	658	0	0	0	0	0	658	0	0	0	6	08/01/2032	1.....
	31401J	K4	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		8,831	8,831	8,898	8,837	0	(6)	0	(6)	0	8,831	0	0	0	103	08/01/2032	1.....
	31401J	KH	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		25	25	26	26	0	0	0	0	0	25	0	0	0	0	07/01/2023	1.....
	31401J	RV	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		44,178	44,178	44,509	44,153	0	25	0	25	0	44,178	0	0	0	601	03/01/2028	1.....
	31401K	2C	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		10,253	10,253	10,404	10,251	0	3	0	3	0	10,253	0	0	0	94	08/01/2032	1.....
	31401L	B9	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		478,669	478,669	441,946	474,140	0	4,528	0	4,528	0	478,669	0	0	0	4,424	07/01/2032	1.....
	31401L	Q4	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		38,304	38,304	38,993	38,329	0	(24)	0	(24)	0	38,304	0	0	0	362	06/01/2032	1.....
	31401L	RT	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		137,663	137,663	127,101	136,581	0	1,082	0	1,082	0	137,663	0	0	0	1,477	09/01/2032	1.....
	31401L	Y5	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		64,809	64,809	64,353	64,779	0	30	0	30	0	64,809	0	0	0	775	11/01/2032	1.....
	31401M	AA	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		10,300	10,300	10,377	10,303	0	(4)	0	(4)	0	10,300	0	0	0	135	11/01/2032	1.....
	31401N	2B	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		138	138	140	138	0	0	0	0	0	138	0	0	0	1	11/01/2031	1.....
	31401N	3Z	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		201,205	201,205	185,768	199,454	0	1,751	0	1,751	0	201,205	0	0	0	1,428	07/01/2032	1.....
	31401N	ZU	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		398	398	401	399	0	0	0	0	0	398	0	0	0	4	11/01/2032	1.....
	31401W	A5	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		110,992	110,992	110,212	110,876	0	116	0	116	0	110,992	0	0	0	1,200	12/01/2032	1.....
	31401W	BW	8	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		25,292	25,292	25,482	25,293	0	(1)	0	(1)	0	25,292	0	0	0	121	09/01/2031	1.....
	31401W	EU	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		62,496	62,496	62,965	62,521	0	(25)	0	(25)	0	62,496	0	0	0	676	03/01/2030	1.....
	31401X	4B	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		2,031	2,031	2,017	2,031	0	0	0	0	0	2,031	0	0	0	18	05/01/2032	1.....
	31401X	YB	7	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		16,273	16,273	16,396	16,286	0	(13)	0	(13)	0	16,273	0	0	0	131	03/01/2032	1.....
	31401Y	HC	2	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		235,729	235,729	217,644	234,520	0	1,209	0	1,209	0	235,729	0	0	0	1,534	09/01/2032	1.....
	31401Y	KE	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		170,652	170,652	157,560	169,213	0	1,439	0	1,439	0	170,652	0	0	0	1,276	08/01/2032	1.....
	31401Y	NC	5	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		2,307	2,307	2,290	2,307	0	(1)	0	(1)	0	2,307	0	0	0	30	11/01/2032	1.....
	31402A	7K	6	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		47,212	47,212	43,590	47,123	0	89	0	89	0	47,212	0	0	0	239	10/01/2032	1.....
	31402B	FL	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		21,187	21,187	21,038	21,184	0	4	0	4	0	21,187	0	0	0	217	11/01/2031	1.....
	31402B	FM	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		3,451	3,451	3,477	3,452	0	0	0	0	0	3,451	0	0	0	35	02/01/2032	1.....
	31402B	FP	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		352,911	352,911	350,429	352,731	0	180	0	180	0	352,911	0	0	0	3,171	03/01/2032	1.....
	31402B	FW	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		6,817	6,817	6,769	6,817	0	0	0	0	0	6,817	0	0	0	62	06/01/2032	1.....
	31402B	JB	1	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		61,903	61,903	62,367	61,953	0	(50)	0	(50)	0	61,903	0	0	0	565	03/01/2030	1.....
	31402B	VQ	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		2,392	2,392	2,410	2,392	0	0	0	0	0	2,392	0	0	0	22	06/01/2032	1.....
	31402C	F4	9	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		50,738	50,738	46,845	50,391	0	347	0	347	0	50,738	0	0	0	463	09/01/2032	1.....
	31402C	PL	0	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		567,331	567,331	536,660	565,516	0	1,815	0	1,815	0	567,331	0	0	0	4,709	08/01/2032	1.....
	31402D	BP	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		367,566	367,566	349,102	365,886	0	1,681	0	1,681	0	367,566	0	0	0	2,711	10/01/2018	1.....
	31402D	TC	4	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		108	108	109	108	0	0	0	0	0	108	0	0	0	1	11/01/2030	1.....
	31402D	U7	3	FED NATIONAL MTG ASSN.....	03/01/2012	MBS PAYDOWN.....		6,734	6,734	6,687	6,732	0	2	0	2	0	6,734	0	0	0	75	01/01/2032	1.....

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

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CUSIP Identification			Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.20	31402E	3T	3		03/01/2012	FED NATIONAL MTG ASSN.....		427,725	427,725	432,170	427,892	0	(167)	0	(167)	0	427,725	0	0	0	4,484	05/01/2032	1.....
	31402E	R2	6		03/01/2012	FED NATIONAL MTG ASSN.....		158,708	158,708	146,533	157,691	0	1,017	0	1,017	0	158,708	0	0	0	1,668	11/01/2032	1.....
	31402E	SJ	8		03/01/2012	FED NATIONAL MTG ASSN.....		1,455,872	1,455,872	1,477,255	1,456,512	0	(640)	0	(640)	0	1,455,872	0	0	0	14,276	06/01/2032	1.....
	31402E	TH	1		03/01/2012	FED NATIONAL MTG ASSN.....		97,891	97,891	90,381	97,320	0	571	0	571	0	97,891	0	0	0	832	11/01/2032	1.....
	31402E	TV	0		03/01/2012	FED NATIONAL MTG ASSN.....		499,215	499,215	506,548	499,289	0	(73)	0	(73)	0	499,215	0	0	0	6,253	11/01/2032	1.....
	31402G	ND	1		03/01/2012	FED NATIONAL MTG ASSN.....		5,338	5,338	5,300	5,337	0	1	0	1	0	5,338	0	0	0	49	09/01/2032	1.....
	31402H	6X	4		03/01/2012	FED NATIONAL MTG ASSN.....		306,166	306,166	282,677	303,637	0	2,529	0	2,529	0	306,166	0	0	0	1,882	03/01/2032	1.....
	31402H	7E	5		03/01/2012	FED NATIONAL MTG ASSN.....		63,970	63,970	64,910	63,997	0	(27)	0	(27)	0	63,970	0	0	0	845	12/01/2032	1.....
	31402H	GM	7		03/01/2012	FED NATIONAL MTG ASSN.....		21,107	21,107	20,958	21,097	0	10	0	10	0	21,107	0	0	0	145	06/01/2032	1.....
	31402J	ND	5		03/01/2012	FED NATIONAL MTG ASSN.....		8,793	8,793	8,731	8,790	0	3	0	3	0	8,793	0	0	0	77	01/01/2032	1.....
	31402J	R3	3		03/01/2012	FED NATIONAL MTG ASSN.....		140,094	140,094	129,346	139,264	0	830	0	830	0	140,094	0	0	0	1,115	04/01/2032	1.....
	31402K	4U	5		03/01/2012	FED NATIONAL MTG ASSN.....		626	626	630	626	0	(1)	0	(1)	0	626	0	0	0	6	05/01/2032	1.....
	31402K	D8	4		03/01/2012	FED NATIONAL MTG ASSN.....		56	56	55	56	0	0	0	0	0	56	0	0	0	1	09/01/2027	1.....
	31402K	GH	1		03/01/2012	FED NATIONAL MTG ASSN.....		547	547	543	547	0	0	0	0	0	547	0	0	0	5	06/01/2031	1.....
	31402K	TP	9		03/01/2012	FED NATIONAL MTG ASSN.....		7,724	7,724	7,131	7,709	0	15	0	15	0	7,724	0	0	0	60	01/01/2033	1.....
	31402K	WX	8		03/01/2012	FED NATIONAL MTG ASSN.....		29,040	29,040	29,342	29,040	0	0	0	0	0	29,040	0	0	0	204	09/01/2031	1.....
	31402K	XA	7		03/01/2012	FED NATIONAL MTG ASSN.....		100,691	100,691	101,737	100,697	0	(6)	0	(6)	0	100,691	0	0	0	554	09/01/2032	1.....
	31402L	DD	1		03/01/2012	FED NATIONAL MTG ASSN.....		4,309	4,309	4,341	4,310	0	(1)	0	(1)	0	4,309	0	0	0	47	01/01/2033	1.....
	31402L	MC	3		03/01/2012	FED NATIONAL MTG ASSN.....		1,671	1,671	1,683	1,671	0	(1)	0	(1)	0	1,671	0	0	0	15	07/01/2030	1.....
	31402N	4C	9		03/01/2012	FED NATIONAL MTG ASSN.....		142,931	142,931	131,966	141,865	0	1,067	0	1,067	0	142,931	0	0	0	1,049	11/01/2032	1.....
	31402N	HL	5		03/01/2012	FED NATIONAL MTG ASSN.....		2,906	2,906	2,933	2,907	0	(1)	0	(1)	0	2,906	0	0	0	31	12/01/2032	1.....
	31402N	L2	2		03/01/2012	FED NATIONAL MTG ASSN.....		995	995	1,002	994	0	1	0	1	0	995	0	0	0	9	10/01/2033	1.....
	31402N	LW	6		03/01/2012	FED NATIONAL MTG ASSN.....		183	183	185	183	0	0	0	0	0	183	0	0	0	2	09/01/2033	1.....
	31402N	PJ	1		03/01/2012	FED NATIONAL MTG ASSN.....		1,208	1,208	1,217	1,208	0	0	0	0	0	1,208	0	0	0	11	10/01/2032	1.....
	31402N	QN	1		03/01/2012	FED NATIONAL MTG ASSN.....		188,150	188,150	190,914	188,054	0	96	0	96	0	188,150	0	0	0	1,724	06/01/2032	1.....
	31402N	VU	9		03/01/2012	FED NATIONAL MTG ASSN.....		7,910	7,910	7,992	7,907	0	3	0	3	0	7,910	0	0	0	72	04/01/2032	1.....
	31402Q	B3	4		03/01/2012	FED NATIONAL MTG ASSN.....		235,029	235,029	237,471	235,005	0	24	0	24	0	235,029	0	0	0	2,149	09/01/2032	1.....
	31402Q	B5	9		03/01/2012	FED NATIONAL MTG ASSN.....		334,255	334,255	337,729	333,739	0	516	0	516	0	334,255	0	0	0	3,062	12/01/2032	1.....
	31402Q	K9	1		03/01/2012	FED NATIONAL MTG ASSN.....		2,771	2,771	2,792	2,772	0	(1)	0	(1)	0	2,771	0	0	0	25	11/01/2028	1.....
	31402S	JA	6		03/01/2012	FED NATIONAL MTG ASSN.....		8,723	8,723	8,814	8,725	0	(2)	0	(2)	0	8,723	0	0	0	80	01/01/2033	1.....
	31402S	T5	6		03/01/2012	FED NATIONAL MTG ASSN.....		998	998	1,005	999	0	(1)	0	(1)	0	998	0	0	0	9	08/01/2032	1.....
	31402S	U9	6		03/01/2012	FED NATIONAL MTG ASSN.....		50,711	50,711	46,820	50,362	0	348	0	348	0	50,711	0	0	0	313	06/01/2032	1.....
	31402T	SE	6		03/01/2012	FED NATIONAL MTG ASSN.....		153,856	153,856	155,455	153,904	0	(48)	0	(48)	0	153,856	0	0	0	1,075	11/01/2032	1.....
	31402U	CW	0		03/01/2012	FED NATIONAL MTG ASSN.....		13,255	13,255	13,393	13,277	0	(22)	0	(22)	0	13,255	0	0	0	122	05/01/2032	1.....
	31402U	JC	7		03/01/2012	FED NATIONAL MTG ASSN.....		298	298	296	298	0	0	0	0	0	298	0	0	0	3	03/01/2033	1.....
	31402U	L7	5		03/01/2012	FED NATIONAL MTG ASSN.....		191,569	191,569	193,560	191,517	0	52	0	52	0	191,569	0	0	0	1,922	01/01/2033	1.....

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.21	31402V	CR 9		03/01/2012	MBS PAYDOWN		9,687	9,687	9,788	9,690	0	(3)	0	(3)	0	9,687	0	0	0	127	01/01/2033	1
	31402V	R8 5		03/01/2012	MBS PAYDOWN		6,082	6,082	6,171	6,077	0	4	0	4	0	6,082	0	0	0	52	02/01/2033	1
	31402V	RY 8		03/01/2012	MBS PAYDOWN		28,099	28,099	28,310	28,107	0	(8)	0	(8)	0	28,099	0	0	0	231	10/01/2032	1
	31402V	YF 1		03/01/2012	MBS PAYDOWN		89,666	89,666	90,597	89,726	0	(60)	0	(60)	0	89,666	0	0	0	633	06/01/2032	1
	31402W	2B 3		03/01/2012	MBS PAYDOWN		8,517	8,517	8,581	8,518	0	(1)	0	(1)	0	8,517	0	0	0	99	06/01/2032	1
	31402W	LX 4		03/01/2012	MBS PAYDOWN		28,982	28,982	29,199	28,988	0	(6)	0	(6)	0	28,982	0	0	0	283	10/01/2032	1
	31402W	Q6 8		03/01/2012	MBS PAYDOWN		6,218	6,218	6,282	6,219	0	(1)	0	(1)	0	6,218	0	0	0	57	12/01/2032	1
	31402W	Z2 7		03/01/2012	MBS PAYDOWN		164,122	164,122	165,827	164,130	0	(9)	0	(9)	0	164,122	0	0	0	801	07/01/2032	1
	31402W	ZZ 4		03/01/2012	MBS PAYDOWN		128,623	128,623	129,960	128,660	0	(37)	0	(37)	0	128,623	0	0	0	1,229	06/01/2032	1
	31402X	LZ 7		03/01/2012	MBS PAYDOWN		1,733	1,733	1,746	1,734	0	0	0	0	0	1,733	0	0	0	16	09/01/2033	1
	31402Y	FH 2		03/01/2012	MBS PAYDOWN		22,000	22,000	22,165	21,997	0	2	0	2	0	22,000	0	0	0	210	01/01/2033	1
	31403A	N3 5		03/01/2012	MBS PAYDOWN		5,783	5,783	5,826	5,783	0	0	0	0	0	5,783	0	0	0	27	02/01/2033	1
	31403A	T5 4		03/01/2012	MBS PAYDOWN		259,775	259,775	262,474	259,898	0	(123)	0	(123)	0	259,775	0	0	0	2,601	09/01/2032	1
	31403B	4R 1		03/01/2012	MBS PAYDOWN		187,041	187,041	188,985	186,999	0	42	0	42	0	187,041	0	0	0	2,004	11/01/2032	1
	31403B	GL 1		03/01/2012	MBS PAYDOWN		451	451	456	451	0	0	0	0	0	451	0	0	0	4	02/01/2033	1
	31403C	6R 7		03/01/2012	MBS PAYDOWN		29,253	29,253	28,814	29,226	0	27	0	27	0	29,253	0	0	0	251	08/01/2018	1
	31403C	H7 9		03/01/2012	MBS PAYDOWN		123,933	123,933	125,220	124,072	0	(139)	0	(139)	0	123,933	0	0	0	1,603	10/01/2032	1
	31403C	PT 2		03/01/2012	MBS PAYDOWN		1,064	1,064	1,072	1,065	0	(1)	0	(1)	0	1,064	0	0	0	10	10/01/2032	1
	31403C	R4 5		03/01/2012	MBS PAYDOWN		6,133	6,133	6,325	6,145	0	(12)	0	(12)	0	6,133	0	0	0	88	07/01/2033	1
	31403D	UJ 6		03/01/2012	MBS PAYDOWN		5,625,613	5,625,613	5,895,051	5,633,524	0	(7,911)	0	(7,911)	0	5,625,613	0	0	0	58,753	11/01/2035	1
	31403D	WK 1		03/01/2012	MBS PAYDOWN		1,378,480	1,378,480	1,502,113	1,385,230	0	(6,750)	0	(6,750)	0	1,378,480	0	0	0	14,237	10/01/2035	1
	31403E	AL 1		03/01/2012	MBS PAYDOWN		34,316	34,316	34,574	34,326	0	(10)	0	(10)	0	34,316	0	0	0	439	05/01/2033	1
	31403E	CU 9		03/01/2012	MBS PAYDOWN		123,130	123,130	116,839	122,802	0	329	0	329	0	123,130	0	0	0	853	12/01/2032	1
	31403E	HE 0		03/01/2012	MBS PAYDOWN		1,847	1,847	1,904	1,843	0	4	0	4	0	1,847	0	0	0	19	10/01/2033	1
	31403E	HQ 3		03/01/2012	MBS PAYDOWN		3,106	3,106	3,203	3,099	0	7	0	7	0	3,106	0	0	0	31	07/01/2031	1
	31403F	K7 8		03/01/2012	MBS PAYDOWN		16,262	16,262	16,413	16,268	0	(6)	0	(6)	0	16,262	0	0	0	98	01/01/2033	1
	31403F	M7 6		03/01/2012	MBS PAYDOWN		350,476	350,476	354,117	350,654	0	(178)	0	(178)	0	350,476	0	0	0	3,293	09/01/2031	1
	31403F	Q7 2		03/01/2012	MBS PAYDOWN		280,945	280,945	266,283	279,740	0	1,204	0	1,204	0	280,945	0	0	0	2,235	12/01/2032	1
	31403G	MD 1		03/01/2012	MBS PAYDOWN		8,305	8,305	8,368	8,310	0	(5)	0	(5)	0	8,305	0	0	0	93	05/01/2033	1
	31403G	P3 0		03/01/2012	MBS PAYDOWN		3,237	3,237	3,271	3,237	0	0	0	0	0	3,237	0	0	0	30	08/01/2032	1
	31403H	F9 6		03/01/2012	MBS PAYDOWN		60,072	60,072	60,523	60,075	0	(3)	0	(3)	0	60,072	0	0	0	282	11/01/2032	1
	31403H	J2 7		03/01/2012	MBS PAYDOWN		16,487	16,487	16,611	16,497	0	(10)	0	(10)	0	16,487	0	0	0	179	03/01/2033	1
	31403J	R2 4		03/01/2012	MBS PAYDOWN		35,493	35,493	35,823	35,495	0	(1)	0	(1)	0	35,493	0	0	0	408	08/01/2031	1
	31403K	5F 6		03/01/2012	MBS PAYDOWN		37,372	37,372	37,720	37,379	0	(7)	0	(7)	0	37,372	0	0	0	213	04/01/2032	1
	31403K	Y8 0		03/01/2012	MBS PAYDOWN		212,171	212,171	213,762	212,172	0	(1)	0	(1)	0	212,171	0	0	0	981	11/01/2029	1
	31403M	UQ 0		03/01/2012	MBS PAYDOWN		15,110	15,110	15,250	15,116	0	(7)	0	(7)	0	15,110	0	0	0	142	12/01/2032	1

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.22	31403M	WT 2		03/01/2012	MBS PAYDOWN.....		5,694	5,694	5,747	5,699	0	(4)	0	(4)	0	5,694	0	0	0	52	01/01/2033	1.....
	31403N	PN 1		03/01/2012	MBS PAYDOWN.....		5,889	5,889	6,073	5,890	0	(1)	0	(1)	0	5,889	0	0	0	59	10/01/2033	1.....
	31403R	U2 2		03/01/2012	MBS PAYDOWN.....		1,362	1,362	1,373	1,362	0	0	0	0	0	1,362	0	0	0	13	09/01/2030	1.....
	31403R	YZ 5		03/01/2012	MBS PAYDOWN.....		1,364	1,364	1,377	1,366	0	(2)	0	(2)	0	1,364	0	0	0	13	09/01/2033	1.....
	31403S	V7 8		03/01/2012	MBS PAYDOWN.....		23,832	23,832	24,011	23,841	0	(9)	0	(9)	0	23,832	0	0	0	256	03/01/2033	1.....
	31403S	WE 2		03/01/2012	MBS PAYDOWN.....		1,122	1,122	1,110	1,122	0	1	0	1	0	1,122	0	0	0	8	11/01/2027	1.....
	31403T	PZ 1		03/01/2012	MBS PAYDOWN.....		388	388	391	388	0	(1)	0	(1)	0	388	0	0	0	4	10/01/2033	1.....
	31403V	HN 2		03/01/2012	MBS PAYDOWN.....		429	429	442	429	0	(1)	0	(1)	0	429	0	0	0	4	01/01/2033	1.....
	31403Y	LF 8		03/01/2012	MBS PAYDOWN.....		284,689	284,689	287,335	284,524	0	164	0	164	0	284,689	0	0	0	2,595	05/01/2032	1.....
	31403Y	LJ 0		03/01/2012	MBS PAYDOWN.....		101,251	101,251	102,192	101,188	0	63	0	63	0	101,251	0	0	0	1,266	07/01/2032	1.....
	31404L	TJ 9		03/01/2012	MBS PAYDOWN.....		213	213	222	213	0	0	0	0	0	213	0	0	0	3	11/01/2023	1.....
	31404M	ZX 9		03/01/2012	MBS PAYDOWN.....		1,684	1,684	1,662	1,686	0	(2)	0	(2)	0	1,684	0	0	0	15	04/01/2033	1.....
	31405R	AK 2		03/01/2012	MBS PAYDOWN.....		224,553	224,553	227,641	224,768	0	(215)	0	(215)	0	224,553	0	0	0	2,146	03/01/2034	1.....
	31407J	DD 1		03/01/2012	MBS PAYDOWN.....		382,449	382,449	410,296	383,006	0	(557)	0	(557)	0	382,449	0	0	0	3,672	12/01/2035	1.....
	31408J	E7 2		03/01/2012	MBS PAYDOWN.....		26,669	26,669	26,369	26,648	0	21	0	21	0	26,669	0	0	0	360	01/01/2035	1.....
	31410G	KP 7		03/01/2012	MBS PAYDOWN.....		727,160	727,160	780,106	728,262	0	(1,102)	0	(1,102)	0	727,160	0	0	0	7,769	12/01/2036	1.....
	31410G	RA 3		03/01/2012	MBS PAYDOWN.....		1,314,066	1,314,066	1,409,746	1,316,306	0	(2,240)	0	(2,240)	0	1,314,066	0	0	0	14,442	10/01/2036	1.....
	31410K	BJ 2		03/01/2012	MBS PAYDOWN.....		6,149	6,149	6,365	6,142	0	6	0	6	0	6,149	0	0	0	71	08/01/2030	1.....
	31410K	JX 3		03/01/2012	MBS PAYDOWN.....		1,491,392	1,491,392	1,561,767	1,493,346	0	(1,954)	0	(1,954)	0	1,491,392	0	0	0	15,299	03/01/2037	1.....
	31410K	JY 1		03/01/2012	MBS PAYDOWN.....		13,955,687	13,955,687	15,024,489	14,004,284	0	(48,597)	0	(48,597)	0	13,955,687	0	0	0	142,738	02/01/2037	1.....
	31410K	KG 8		03/01/2012	MBS PAYDOWN.....		54,159	54,159	56,460	54,002	0	156	0	156	0	54,159	0	0	0	578	02/01/2027	1.....
	31410K	XL 3		03/01/2012	MBS PAYDOWN.....		3,811,137	3,811,137	4,130,403	3,826,102	0	(14,965)	0	(14,965)	0	3,811,137	0	0	0	38,469	02/01/2037	1.....
	31410K	YX 6		03/01/2012	MBS PAYDOWN.....		41,163	41,163	42,398	41,168	0	(5)	0	(5)	0	41,163	0	0	0	571	08/01/2028	1.....
	31410V	JM 3		03/01/2012	MBS PAYDOWN.....		21,609	21,609	22,285	21,692	0	(83)	0	(83)	0	21,609	0	0	0	320	05/01/2036	1.....
	31411A	AV 7		03/01/2012	MBS PAYDOWN.....		96	96	97	96	0	0	0	0	0	96	0	0	0	0	10/01/2036	1.....
	31412D	7C 6		03/01/2012	MBS PAYDOWN.....		562,786	562,786	570,524	562,885	0	(99)	0	(99)	0	562,786	0	0	0	8,419	10/01/2036	1.....
	31412D	7E 2		03/01/2012	MBS PAYDOWN.....		1,773	1,773	1,798	1,775	0	(2)	0	(2)	0	1,773	0	0	0	18	11/01/2036	1.....
	31413B	PH 8		03/01/2012	MBS PAYDOWN.....		910,051	910,051	961,313	911,674	0	(1,623)	0	(1,623)	0	910,051	0	0	0	9,047	01/01/2037	1.....
	31413K	PK 1		03/01/2012	MBS PAYDOWN.....		225,990	225,990	231,604	226,790	0	(800)	0	(800)	0	225,990	0	0	0	2,517	05/01/2037	1.....
	31416B	L7 1		03/01/2012	MBS PAYDOWN.....		747,737	747,737	790,732	748,961	0	(1,223)	0	(1,223)	0	747,737	0	0	0	7,831	12/01/2035	1.....
	31416B	RR 1		03/01/2012	MBS PAYDOWN.....		7,035,201	7,035,201	7,666,171	7,055,538	0	(20,337)	0	(20,337)	0	7,035,201	0	0	0	70,611	07/01/2036	1.....
	31416C	JV 9		03/01/2012	MBS PAYDOWN.....		829,668	829,668	869,467	831,660	0	(1,992)	0	(1,992)	0	829,668	0	0	0	8,311	05/01/2037	1.....
	31417A	SA 8		03/01/2012	MBS PAYDOWN.....		851,442	851,442	876,453	0	0	(156)	0	(156)	0	851,442	0	0	0	3,640	08/01/2041	1.....
	31417Y	UH 8		03/01/2012	MBS PAYDOWN.....		6,294,016	6,294,016	6,128,306	6,288,762	0	5,254	0	5,254	0	6,294,016	0	0	0	42,917	07/01/2040	1.....
	31419B	BT 1		03/01/2012	MBS PAYDOWN.....		4,276,023	4,276,023	4,297,737	4,276,601	0	(578)	0	(578)	0	4,276,023	0	0	0	29,825	08/01/2040	1.....
	31419F	FW 1		03/01/2012	MBS PAYDOWN.....		1,339,585	1,339,585	1,304,368	1,338,764	0	821	0	821	0	1,339,585	0	0	0	8,708	06/01/2040	1.....

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
820922 AV 4	SHEARSON LEHMAN CMO INC.....			.....	03/01/2012	VARIOUS.....		1,076,045	1,076,045	912,940	1,074,936	0	1,109	0	1,109	0	1,076,045	0	0	0	10,143	08/01/2014	1.....
834125 BF 2	SOLANO CA IRR DIST MONTICELLO-R/B.....			.....	01/02/2012	CALLED BY ISSUER at 100.000		655,000	655,000	627,438	632,984	0	10	0	10	0	632,995	0	22,005	22,005	29,966	01/01/2020	2.....
91203* CN 2	FHA #86 USGI.....			.....	03/01/2012	MBS PAYDOWN.....		365,783	365,783	367,269	365,783	0	0	0	0	0	365,783	0	0	0	2,894	06/01/2018	1.....
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....							96,339,305	96,339,305	98,766,342	95,550,974	0	(85,281)	0	(85,281)	0	96,317,300	0	22,005	22,005	884,826	XXX...	...XXX...

Bonds - Industrial and Miscellaneous

00111@ AA 2	AES HAWAII INC.....			.....	01/03/2012	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	4,147	06/30/2022	3.....
00217* AB 5	ARI FIRST LLC.....			.....	03/28/2012	SINKING FUND REDEMPTION.....		499,460	499,460	499,460	499,460	0	0	0	0	0	499,460	0	0	0	4,868	07/28/2016	2.....
007036 KD 7	ADJUSTABLE RATE MTGE TRUST.....			.....	03/01/2012	MBS PAYDOWN.....		12,633	12,633	12,396	12,632	0	1	0	1	0	12,633	0	0	0	56	10/01/2033	4FM.....
01877K AB 9	ALLIANCE PIPELINE LP.....			.....	01/03/2012	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	8,995	12/31/2019	2FE.....
020002 AN 1	ALLSTATE CORP.....			.....	02/15/2012	MATURITY.....		17,850,000	17,850,000	17,828,825	17,849,737	0	263	0	263	0	17,850,000	0	0	0	546,656	02/15/2012	1FE.....
03011* AJ 0	AMERICAN STORES CO.....			.....	03/31/2012	SINKING FUND REDEMPTION.....		218,780	218,780	218,780	218,698	0	82	0	82	0	218,780	0	0	0	3,928	05/31/2014	3.....
032511 AT 4	ANADARKO PETROLEUM CORP.....			.....	03/15/2012	MATURITY.....		75,450,000	75,450,000	72,885,731	75,379,156	0	70,844	0	70,844	0	75,450,000	0	0	0	2,310,656	03/15/2012	2FE.....
040555 CD 4	ARIZONA PUB SERVICE CO.....			.....	03/01/2012	MATURITY.....		11,000,000	11,000,000	10,922,780	10,998,279	0	1,722	0	1,722	0	11,000,000	0	0	0	357,500	03/01/2012	2FE.....
05535D BF 0	BLACKROCK CAPITAL FINANCE LP.....			.....	03/01/2012	MBS PAYDOWN.....		63,203	63,203	61,326	63,160	0	42	0	42	0	63,203	0	0	0	378	10/01/2025	3FM.....
05568B AA 6	BURLINGTON NORTH SANTA FE.....			.....	01/15/2012	SINKING FUND REDEMPTION.....		671,657	671,657	671,657	671,657	0	0	0	0	0	671,657	0	0	0	19,209	01/15/2024	1FE.....
07383F EN 4	BEAR STEARNS COMM MTGE SECS.....			.....	03/01/2012	MBS PAYDOWN.....		325,949	325,949	347,881	326,171	0	(223)	0	(223)	0	325,949	0	0	0	4,444	05/01/2014	1FM.....
073914 WF 6	BEAR STEARNS COMM MTGE SECS.....			.....	03/01/2012	MBS PAYDOWN.....		46,918	46,918	44,352	46,871	0	46	0	46	0	46,918	0	0	0	242	10/01/2023	1FM.....
097014 AG 9	BOEING CAPITAL CORP.....			.....	02/15/2012	MATURITY.....		10,000,000	10,000,000	11,097,900	10,023,291	0	(23,291)	0	(23,291)	0	10,000,000	0	0	0	325,000	02/15/2012	1FE.....
10468* AC 8	BRADY CORPORATION.....			.....	03/23/2012	SINKING FUND REDEMPTION.....		1,571,429	1,571,429	1,571,429	1,571,429	0	0	0	0	0	1,571,429	0	0	0	41,879	03/23/2017	2.....
12189P AD 4	BURLINGTON NORTH SANTA FE.....			.....	01/02/2012	SINKING FUND REDEMPTION.....		1,406,938	1,406,938	1,313,489	1,406,666	0	272	0	272	0	1,406,938	0	0	0	43,826	07/02/2018	1FE.....
12189P AE 2	BURLINGTON NORTH SANTA FE.....			.....	01/02/2012	SINKING FUND REDEMPTION.....		893,258	893,258	893,258	893,258	0	0	0	0	0	893,258	0	0	0	31,979	01/02/2020	1FE.....
12189P AF 9	BURLINGTON NORTH SANTA FE.....			.....	01/02/2012	SINKING FUND REDEMPTION.....		590,626	590,626	590,626	590,626	0	0	0	0	0	590,626	0	0	0	22,355	01/02/2021	1FE.....
126650 AL 4	CVS CORP.....			.....	03/10/2012	SINKING FUND REDEMPTION.....		94,720	94,720	94,720	94,720	0	0	0	0	0	94,720	0	0	0	967	01/10/2013	2AM.....
126650 AN 0	CVS CORP.....			.....	03/10/2012	SINKING FUND REDEMPTION.....		41,947	41,947	41,947	41,947	0	0	0	0	0	41,947	0	0	0	434	10/10/2025	2AM.....
126650 AQ 3	CVS CORP.....			.....	03/10/2012	SINKING FUND REDEMPTION.....		119,890	119,890	119,890	119,890	0	0	0	0	0	119,890	0	0	0	1,159	01/10/2026	2AM.....
126650 BP 4	CVS LEASE PASS THROUGH.....			.....	03/10/2012	SINKING FUND REDEMPTION.....		176,869	176,869	173,529	176,727	0	142	0	142	0	176,869	0	0	0	1,782	12/10/2028	1AM.....
12806* AH 4	CAITHNESS LONG ISLAND LLC.....			.....	01/15/2012	SINKING FUND REDEMPTION.....		423,778	423,778	423,778	423,778	0	0	0	0	0	423,778	0	0	0	12,099	01/15/2032	2.....
16675H AL 6	CHEVRON TEXACO CORP.....			.....	01/01/2012	SINKING FUND REDEMPTION.....		1,135,155	1,135,155	1,135,155	1,135,155	0	0	0	0	0	1,135,155	0	0	0	41,586	01/01/2014	1FE.....
172967 BJ 9	CITIGROUP INC.....			.....	02/21/2012	MATURITY.....		20,500,000	20,500,000	20,487,095	20,499,799	0	201	0	201	0	20,500,000	0	0	0	615,000	02/21/2012	1FE.....
17307G RE 0	CITIGROUP MTGE LN TRUST.....			.....	03/01/2012	MBS PAYDOWN.....		15,905	15,905	10,679	14,981	0	0	0	0	0	14,981	0	924	924	159	05/01/2035	1FM.....
202795 HE 3	COMMONWEALTH EDISON.....			.....	03/15/2012	MATURITY.....		5,000,000	5,000,000	5,104,042	5,002,939	0	(2,939)	0	(2,939)	0	5,000,000	0	0	0	153,750	03/15/2012	2FE.....
210518 CD 6	CONSUMERS ENERGY COMPANY.....			.....	02/15/2012	MATURITY.....		2,500,000	2,500,000	2,540,007	2,500,820	0	(820)	0	(820)	0	2,500,000	0	0	0	62,500	02/15/2012	2FE.....
210805 A@ 6	CONTINENTAL AIRLINES.....			.....	01/01/2012	MBS PAYDOWN.....		1,341,606	1,341,606	1,192,015	1,341,606	0	0	0	0	0	1,341,606	0	0	0	23,545	01/01/2014	3.....
22004* AD 2	CARGILL INC.....			.....	03/31/2012	SINKING FUND REDEMPTION.....		4,174	4,174	4,174	4,174	0	0	0	0	0	4,174	0	0	0	61	12/31/2012	1.....
22541L AC 7	CREDIT SUISSE FB USA INC.....			.....	01/15/2012	MATURITY.....		45,000,000	45,000,000	44,832,350	44,999,128	0	872	0	872	0	45,000,000	0	0	0	1,462,500	01/15/2012	1FE.....
226819 C# 5	CROCKER NATL BK SF CALF.....				03/01/2012	VARIOUS.....		6,704	6,704	4,207	6,680	0	24	0	24	0	6,704	0	0	0	77	04/01/2019	1FE.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

QE05.24

233835	AT	4		01/15/2012	MATURITY.....		14,000,000	14,000,000	14,215,600	14,001,892	0	(1,892)	0	(1,892)	0	14,000,000	0	0	0	511,000	01/15/2012	1.....
244217	BG	9		03/15/2012	MATURITY.....		30,525,000	30,525,000	30,612,576	30,527,439	0	(2,439)	0	(2,439)	0	30,525,000	0	0	0	1,068,375	03/15/2012	1FE.....
25087*	AA	1		03/02/2012	SINKING FUND REDEMPTION.....		123,724	123,724	123,724	123,724	0	0	0	0	0	123,724	0	0	0	976	09/02/2014	2FE.....
25468P	BX	3		03/01/2012	MATURITY.....		52,300,000	52,300,000	52,302,413	52,300,039	0	(39)	0	(39)	0	52,300,000	0	0	0	1,667,063	03/01/2012	1FE.....
257867	AM	3		03/13/2012	PREREFUNDED.....		1,050,000	1,000,000	890,960	961,508	0	3,173	0	3,173	0	964,681	0	85,319	85,319	22,275	04/01/2014	3FE.....
257867	AR	2		03/13/2012	PREREFUNDED.....		22,433,625	21,675,000	21,668,086	21,672,491	0	136	0	136	0	21,672,628	0	760,997	760,997	204,086	05/15/2015	3FE.....
264399	DW	3		01/15/2012	MATURITY.....		5,000,000	5,000,000	4,873,850	4,999,319	0	681	0	681	0	5,000,000	0	0	0	156,250	01/15/2012	1FE.....
271790	AD	9		03/31/2012	VARIOUS.....		584,383	584,383	615,211	589,182	0	(4,799)	0	(4,799)	0	584,383	0	0	0	24,145	03/31/2012	2FE.....
28932M	AA	3		02/11/2012	SINKING FUND REDEMPTION.....		174,404	174,404	174,404	174,404	0	0	0	0	0	174,404	0	0	0	4,542	02/11/2030	1FE.....
28932M	AG	0		01/19/2012	SINKING FUND REDEMPTION.....		139,781	139,781	139,781	139,781	0	0	0	0	0	139,781	0	0	0	3,266	01/19/2031	1FE.....
29375*	AC	0		03/30/2012	SINKING FUND REDEMPTION.....		533,333	533,333	533,333	533,333	0	0	0	0	0	533,333	0	0	0	3,344	07/15/2014	4.....
302569	AA	6		01/03/2012	PRIOR YEAR INCOME.....		0	0	0	0	0	0	0	0	0	0	0	0	0	18,422	06/30/2019	3FE.....
31331F	AQ	4		01/30/2012	SINKING FUND REDEMPTION.....		1,006,866	1,006,866	1,036,961	1,006,866	0	0	0	0	0	1,006,866	0	0	0	39,519	01/30/2015	2AM.....
31331F	AS	0		01/30/2012	SINKING FUND REDEMPTION.....		1,096,127	1,096,127	1,096,127	1,089,823	0	6,304	0	6,304	0	1,096,127	0	0	0	40,502	01/30/2013	2AM.....
33632*	PL	5		01/03/2012	SINKING FUND REDEMPTION.....		8,864	8,864	8,864	8,864	0	0	0	0	0	8,864	0	0	0	331	01/01/2015	1.....
33632*	PN	1		01/01/2012	SINKING FUND REDEMPTION.....		311,855	311,855	311,855	311,855	0	0	0	0	0	311,855	0	0	0	11,648	01/01/2014	1.....
33632*	QB	6		01/03/2012	SINKING FUND REDEMPTION.....		9,216	9,216	9,216	9,216	0	0	0	0	0	9,216	0	0	0	344	01/01/2015	1.....
33632*	QG	5		01/03/2012	SINKING FUND REDEMPTION.....		26,147	26,147	26,147	26,147	0	0	0	0	0	26,147	0	0	0	977	07/01/2015	1.....
33632*	QH	3		01/03/2012	SINKING FUND REDEMPTION.....		16,569	16,569	16,569	16,569	0	0	0	0	0	16,569	0	0	0	619	07/01/2015	1.....
33632*	UE	5		03/28/2012	SINKING FUND REDEMPTION.....		816,777	816,777	816,777	816,777	0	0	0	0	0	816,777	0	0	0	32,818	09/28/2015	1.....
337387	P@	7		01/15/2012	MATURITY.....		59,179	59,179	59,179	59,179	0	0	0	0	0	59,179	0	0	0	2,042	01/15/2012	1.....
337387	Q#	4		01/15/2012	SINKING FUND REDEMPTION.....		66,860	66,860	66,860	66,686	0	174	0	174	0	66,860	0	0	0	2,307	01/15/2013	1.....
337387	Q*	8		01/15/2012	SINKING FUND REDEMPTION.....		66,860	66,860	66,860	66,686	0	174	0	174	0	66,860	0	0	0	2,307	01/15/2013	1.....
337387	Q@	6		01/15/2012	SINKING FUND REDEMPTION.....		66,860	66,860	66,860	66,686	0	174	0	174	0	66,860	0	0	0	2,307	01/15/2013	1.....
337387	R#	3		01/15/2012	SINKING FUND REDEMPTION.....		67,140	67,140	67,140	67,140	0	0	0	0	0	67,140	0	0	0	2,508	01/15/2013	1.....
337387	R*	7		01/15/2012	SINKING FUND REDEMPTION.....		66,860	66,860	66,860	66,686	0	174	0	174	0	66,860	0	0	0	2,307	01/15/2013	1.....
337387	R@	5		01/15/2012	SINKING FUND REDEMPTION.....		66,860	66,860	66,860	66,686	0	174	0	174	0	66,860	0	0	0	2,307	01/15/2013	1.....
337387	S#	2		01/15/2012	MATURITY.....		68,400	68,400	68,400	68,400	0	0	0	0	0	68,400	0	0	0	2,555	01/15/2012	1.....
337387	S*	6		01/15/2012	SINKING FUND REDEMPTION.....		67,140	67,140	67,140	67,140	0	0	0	0	0	67,140	0	0	0	2,508	01/15/2013	1.....
337387	S@	4		01/15/2012	MATURITY.....		68,400	68,400	68,400	68,400	0	0	0	0	0	68,400	0	0	0	2,555	01/15/2012	1.....
337387	T#	1		01/15/2012	SINKING FUND REDEMPTION.....		62,671	62,671	62,671	62,671	0	0	0	0	0	62,671	0	0	0	2,228	01/15/2013	1.....
337387	T*	5		01/15/2012	SINKING FUND REDEMPTION.....		67,274	67,274	67,274	67,085	0	189	0	189	0	67,274	0	0	0	2,513	01/15/2013	1.....
337387	T@	3		01/15/2012	SINKING FUND REDEMPTION.....		65,270	65,270	65,270	65,096	0	175	0	175	0	65,270	0	0	0	2,320	01/15/2013	1.....
337387	U#	9		01/15/2012	SINKING FUND REDEMPTION.....		62,671	62,671	62,671	62,671	0	0	0	0	0	62,671	0	0	0	2,228	01/15/2013	1.....
337387	U*	3		01/15/2012	SINKING FUND REDEMPTION.....		62,671	62,671	62,671	62,671	0	0	0	0	0	62,671	0	0	0	2,228	01/15/2013	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.25	337387 U@ 1		01/15/2012	FST UNION NATL BK NC/SAAB.....		62,671	62,671	62,671	62,671	0	0	0	0	0	62,671	0	0	0	2,228	01/15/2013	1.....
	337387 V* 2		01/15/2012	FST UNION NATL BK NC/SAAB.....		62,671	62,671	62,671	62,671	0	0	0	0	0	62,671	0	0	0	2,228	01/15/2013	1.....
	34529M AC 6		03/15/2012	FORD CREDIT AUTO OWNER TRUST.....		2,653,191	2,653,191	2,652,779	2,652,244	0	947	0	947	0	2,653,191	0	0	0	4,344	06/15/2013	1FE.....
	34529Q AB 9		03/15/2012	FORD CREDIT AUTO LEASE TRUST.....		1,655,422	1,655,422	1,655,292	1,654,932	0	490	0	490	0	1,655,422	0	0	0	3,063	03/15/2013	1FE.....
	368907 AB 7		01/02/2012	GENERAL AMERICAN TRANSPORTION CORP.....		1,295,306	1,295,306	1,295,306	1,295,306	0	0	0	0	0	1,295,306	0	0	0	46,113	01/02/2015	1FE.....
	370334 AS 3		02/15/2012	GENERAL MILLS INC.....		52,500,000	52,500,000	51,213,550	52,478,869	0	21,131	0	21,131	0	52,500,000	0	0	0	1,575,000	02/15/2012	2FE.....
	38119# AC 8		02/27/2012	GOLDEN SPREAD ELECTRIC CO-OPERATIVE.....		299,679	299,679	299,679	299,679	0	0	0	0	0	299,679	0	0	0	6,536	08/10/2031	1.....
	38141G BU 7		01/15/2012	GOLDMAN SACHS GROUP INC.....		82,000,000	82,000,000	82,000,000	82,000,000	0	0	0	0	0	82,000,000	0	0	0	2,706,000	01/15/2012	1FE.....
	393505 RH 7		03/15/2012	GREEN TREE FINANCIAL CORP.....		233,954	233,954	233,807	233,954	0	0	0	0	0	233,954	0	0	0	2,887	03/15/2013	1FE.....
	393505 SJ 2		03/15/2012	GREEN TREE FINANCIAL CORP.....		122,530	122,530	122,473	122,199	0	331	0	331	0	122,530	0	0	0	1,480	06/15/2015	1FE.....
	41168* AA 0		03/01/2012	HARDEE POWER PARTNERS LTD.....		721,018	721,018	721,018	721,018	0	0	0	0	0	721,018	0	0	0	9,393	07/01/2012	2.....
	44967# AD 7		03/01/2012	IMC HOME EQUITY LOAN TST.....		2,442	2,442	2,441	2,442	0	0	0	0	0	2,442	0	0	0	35	07/01/2025	1.....
	46625H AN 0		03/15/2012	JPMORGAN CHASE & CO.....		3,000,000	3,000,000	2,990,250	2,999,731	0	269	0	269	0	3,000,000	0	0	0	99,375	03/15/2012	1FE.....
	46625Y R2 1		03/01/2012	JP MORGAN CHASE COMM MTGE.....		0	23,162	4,433	169	4,264	0	0	4,264	0	4,433	0	(4,433)	(4,433)	0	04/01/2016	1FM.....
	46629E AA 1		03/01/2012	JP MORGAN ALT LOAN TRUST.....		16,549	16,549	10,715	16,703	0	0	0	0	0	16,703	0	(153)	(153)	150	04/01/2013	1FM.....
	49228R AC 7		02/29/2012	KERN RIVER FUNDING CORP.....		500,980	500,980	515,884	501,209	0	(229)	0	(229)	0	500,980	0	0	0	8,361	07/31/2016	1FE.....
	49228R AE 3		02/29/2012	KERN RIVER FUNDING CORP.....		127,444	127,444	125,094	127,247	0	198	0	198	0	127,444	0	0	0	1,039	04/30/2018	1FE.....
	50181Q AA 6		03/15/2012	LCOR ALEXANDRIA LLC.....		520,951	520,951	576,172	521,547	0	(596)	0	(596)	0	520,951	0	0	0	17,257	09/15/2019	4AM.....
	532457 AU 2		03/15/2012	ELI LILLY & CO.....		4,800,000	4,800,000	5,219,136	4,814,765	0	(14,765)	0	(14,765)	0	4,800,000	0	0	0	144,000	03/15/2012	1FE.....
	55263E CE 3		03/15/2012	MBNA CORP.....		26,075,000	26,075,000	27,165,366	26,105,687	0	(30,687)	0	(30,687)	0	26,075,000	0	0	0	977,813	03/15/2012	1FE.....
	55821* AA 9		03/01/2012	HARDEE TRUST/HARDEE POWER.....		14,458	14,458	14,458	14,458	0	0	0	0	0	14,458	0	0	0	191	12/31/2012	2.....
	590188 4M 7		02/17/2012	MERRILL LYNCH & CO.....		25,000,000	25,000,000	24,953,750	24,976,349	0	609	0	609	0	24,976,958	0	23,042	23,042	382,326	05/16/2016	2FE.....
	59020U V9 3		03/01/2012	MERRILL LYNCH MTGE TRUST.....		8,521	8,521	8,453	8,515	0	5	0	5	0	8,521	0	0	0	30	06/01/2012	1FM.....
	59549P AA 6		01/01/2012	MID-STATE TRUST.....		73,059	73,059	73,048	73,059	0	0	0	0	0	73,059	0	0	0	1,521	04/01/2015	2AM.....
	61745M NX 7		03/01/2012	MORGAN STANLEY CAPITAL I.....		1,685,064	1,685,064	1,564,548	1,685,064	0	0	0	0	0	1,685,064	0	0	0	11,022	08/01/2016	1FM.....
	61805* AA 7		03/10/2012	MORRIS FAMILY/WALMART.....		77,019	77,019	84,907	77,137	0	(118)	0	(118)	0	77,019	0	0	0	1,050	09/10/2017	1.....
	637432 CU 7		03/01/2012	NATIONAL RURAL UTILITIES.....		42,000,000	42,000,000	44,650,635	42,059,923	0	(59,923)	0	(59,923)	0	42,000,000	0	0	0	1,522,500	03/01/2012	1FE.....
	649705 JJ 0		03/11/2012	NYC IND DEVELMNT AGENCY.....		232,890	232,890	196,792	233,102	0	(212)	0	(212)	0	232,890	0	0	0	3,424	09/11/2018	4.....
	68209# AB 8		01/12/2012	OMEGA LEASING(US) (NO 2) LLC.....		85,849	85,849	85,849	85,849	0	0	0	0	0	85,849	0	0	0	755	07/12/2017	1.....
	69348H BP 2		03/01/2012	PNC MTGE ACCEPTANCE CORP.....		763,523	763,523	726,129	763,523	0	0	0	0	0	763,523	0	0	0	13,303	05/01/2012	1FM.....
	743315 AK 9		01/15/2012	PROGRESSIVE CORP.....		14,000,000	14,000,000	13,970,740	13,999,845	0	155	0	155	0	14,000,000	0	0	0	446,250	01/15/2012	1FE.....
	743947 AB 9		03/01/2012	PRUDENTIAL HOME MTGE SECS.....		1,442	1,442	1,399	1,442	0	1	0	1	0	1,442	0	0	0	22	04/01/2020	1FM.....
	749618 AA 2		01/15/2012	REPUBLIC BANK OF NEW YORK.....		1,257,432	1,257,432	1,262,626	1,257,432	0	0	0	0	0	1,257,432	0	0	0	39,092	01/15/2017	1FE.....
	750754 AB 9		01/15/2012	RAILCAR LEASING LLC.....		857,549	857,549	855,789	855,219	0	2,330	0	2,330	0	857,549	0	0	0	15,275	01/15/2013	1FE.....
	758202 AD 7		01/10/2012	REED ELSEVIER CAPITAL.....		10,188,263	10,000,000	9,660,000	9,972,077	0	1,532	0	1,532	0	9,973,609	0	214,653	214,653	32,118	06/15/2012	2FE.....
	75933* AC 8		03/01/2012	REILLY MTG GROUP INC.....		3,140	3,140	1,935	3,140	0	0	0	0	0	3,140	0	0	0	39	01/01/2024	1FE.....

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)

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76111X	WD	1		03/01/2012	MBS PAYDOWN.....		20,096	20,096	19,837	20,091	0	5	0	5	0	20,096	0	0	0	177	08/01/2035	3FM.....
76159*	AA	7		03/31/2012	SINKING FUND REDEMPTION.....		134,955	134,955	134,955	134,955	0	0	0	0	0	134,955	0	0	0	1,958	12/31/2012	1.....
76159@	AB	3		03/30/2012	SINKING FUND REDEMPTION.....		39,566	39,566	39,566	39,566	0	0	0	0	0	39,566	0	0	0	468	10/30/2013	1.....
78387G	AK	9		03/30/2012	CALLED BY ISSUER at 102.039.....		45,662,457	44,750,000	44,373,370	44,719,448	0	12,032	0	12,032	0	44,731,480	0	930,977	930,977	1,643,164	08/15/2012	1FE.....
79548K	KP	2		03/01/2012	MBS PAYDOWN.....		262	262	267	262	0	0	0	0	0	262	0	0	0	1	10/01/2023	1FM.....
84055*	AA	6		01/01/2012	SINKING FUND REDEMPTION.....		882,353	882,353	882,353	882,353	0	0	0	0	0	882,353	0	0	0	23,868	01/01/2028	1.....
841281	AA	6		03/02/2012	MBS PAYDOWN.....		451,706	451,706	453,382	451,728	0	(22)	0	(22)	0	451,706	0	0	0	5,494	09/02/2014	1FM.....
857449	#E	2		01/02/2012	SINKING FUND REDEMPTION.....		205,892	205,892	205,892	205,892	0	0	0	0	0	205,892	0	0	0	8,709	01/02/2020	1.....
857449	#G	7		01/02/2012	SINKING FUND REDEMPTION.....		205,606	205,606	205,606	205,560	0	47	0	47	0	205,606	0	0	0	8,697	01/02/2020	1.....
857449	#J	1		01/02/2012	SINKING FUND REDEMPTION.....		205,773	205,773	205,773	205,726	0	47	0	47	0	205,773	0	0	0	8,704	01/02/2020	1.....
857449	#K	8		01/02/2012	SINKING FUND REDEMPTION.....		217,375	217,375	217,375	217,326	0	49	0	49	0	217,375	0	0	0	9,195	01/02/2020	1.....
858271	AA	7		03/31/2012	SINKING FUND REDEMPTION.....		272,520	272,520	272,520	272,520	0	0	0	0	0	272,520	0	0	0	3,209	06/30/2017	2FE.....
86359A	NG	4		03/01/2012	MBS PAYDOWN.....		52,461	52,461	54,112	52,472	0	(12)	0	(12)	0	52,461	0	0	0	462	10/01/2032	1FM.....
86736@	AA	6		03/31/2012	SINKING FUND REDEMPTION.....		240,340	240,340	189,577	238,877	0	1,463	0	1,463	0	240,340	0	0	0	4,807	12/31/2016	3.....
87305N	AR	9		01/15/2012	SINKING FUND REDEMPTION.....		1,920,231	1,920,231	1,920,231	1,920,231	0	0	0	0	0	1,920,231	0	0	0	63,261	01/15/2015	1FE.....
87612E	AH	9		03/01/2012	MATURITY.....		2,500,000	2,500,000	2,511,700	2,500,405	0	(405)	0	(405)	0	2,500,000	0	0	0	73,438	03/01/2012	1FE.....
88031J	AB	2		02/01/2012	SINKING FUND REDEMPTION.....		240,700	240,700	257,713	240,749	0	(49)	0	(49)	0	240,700	0	0	0	11,433	02/01/2030	2FE.....
88031V	AA	7		03/30/2012	SINKING FUND REDEMPTION.....		103,737	103,737	103,737	103,737	0	0	0	0	0	103,737	0	0	0	0	12/30/2023	2FE.....
882850	CM	0		01/01/2012	SINKING FUND REDEMPTION.....		1,003,180	1,003,180	914,656	903,845	0	0	0	0	0	903,845	0	99,335	99,335	37,419	01/01/2015	5AM.....
88632#	AA	5		03/20/2012	MBS PAYDOWN.....		227,036	227,036	227,036	227,036	0	0	0	0	0	227,036	0	0	0	2,417	03/20/2018	2.....
89235Y	AC	9		03/15/2012	MBS PAYDOWN.....		2,957,144	2,957,144	2,956,889	2,956,062	0	1,082	0	1,082	0	2,957,144	0	0	0	5,079	04/15/2013	1FE.....
90783W	AA	1		01/02/2012	SINKING FUND REDEMPTION.....		280,692	280,692	281,273	280,692	0	0	0	0	0	280,692	0	0	0	8,233	07/02/2030	1FE.....
911551	AA	7		03/01/2012	SINKING FUND REDEMPTION.....		230,741	230,741	230,741	230,741	0	0	0	0	0	230,741	0	0	0	2,878	05/01/2032	1.....
928958	AA	5		01/02/2012	SINKING FUND REDEMPTION.....		1,635,554	1,635,554	1,635,554	1,635,554	0	0	0	0	0	1,635,554	0	0	0	66,158	01/02/2017	2AM.....
92966*	AA	7		01/31/2012	SINKING FUND REDEMPTION.....		106,305	106,305	100,093	105,792	0	513	0	513	0	106,305	0	0	0	1,350	04/30/2024	1.....
92966*	AG	4		01/31/2012	SINKING FUND REDEMPTION.....		105,250	105,250	105,250	105,250	0	0	0	0	0	105,250	0	0	0	1,616	01/31/2028	1.....
97180*	AM	0		03/28/2012	MATURITY.....		1,843,221	1,843,221	1,843,370	1,843,226	0	(6)	0	(6)	0	1,843,221	0	0	0	97,691	03/28/2012	2.....
97180*	AN	8		02/25/2012	MATURITY.....		880,082	880,082	880,142	880,086	0	(4)	0	(4)	0	880,082	0	0	0	46,644	02/25/2012	2.....
97180*	YL	6		01/02/2012	SINKING FUND REDEMPTION.....		2,252,309	2,252,309	2,252,309	2,251,874	0	436	0	436	0	2,252,309	0	0	0	80,971	07/02/2014	1.....
97186M	AA	1		02/15/2012	SINKING FUND REDEMPTION.....		49	49	51	49	0	0	0	0	0	49	0	0	0	1	03/01/2014	2.....
971880	AA	7		03/01/2012	MATURITY.....		55,319	55,319	55,320	55,319	0	0	0	0	0	55,319	0	0	0	1,499	03/01/2012	2.....
981468	AA	9		03/01/2012	MBS PAYDOWN.....		318,483	318,483	317,012	318,464	0	19	0	19	0	318,483	0	0	0	3,693	09/01/2013	1FM.....
05526X	AA	9	F...	02/16/2012	MATURITY.....		1,010,190	1,010,190	864,672	1,010,190	0	0	0	0	0	1,010,190	0	0	0	40,054	02/16/2012	1.....
05526X	AC	5	F...	02/16/2012	SINKING FUND REDEMPTION.....		3,119	3,119	2,927	3,120	0	(1)	0	(1)	0	3,119	0	0	0	125	02/16/2021	1.....
G1081F	AB	5	F...	02/27/2012	MATURITY.....		10,000,000	10,000,000	9,461,909	9,991,073	0	8,928	0	8,928	0	10,000,000	0	0	0	712,500	02/27/2012	1FE.....
G2677@	AA	7	F...	01/03/2012	DIRECT.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	11,506	05/25/2014	2.....

SCHEDULE D - PART 4

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

1	2			3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)				
												11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ 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.											
CUSIP Identification	Description																										
G2677@ AB 5	DAVIS SERVICE GROUP PLC.....				F...	01/03/2012	DIRECT.....		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	64,558	05/25/2016	2.....			
G2677@ AC 3	DAVIS SERVICE GROUP PLC.....				F...	01/03/2012	DIRECT.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	11,949	05/25/2018	2.....			
G2677@ AE 9	DAVIS SERVICE GROUP PLC.....				F...	01/03/2012	DIRECT.....		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	18,880	12/17/2019	2.....			
G2677@ AF 6	DAVIS SERVICE GROUP PLC.....				F...	01/03/2012	DIRECT.....		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	19,236	12/17/2021	2.....			
3899999.	Total - Bonds - Industrial & Miscellaneous.....								...708,266,107	...706,379,924	...705,798,013	...706,155,995	...4,264	...(4,813)	0	(549)	0	...706,155,446	0	..2,110,661	..2,110,661	21,125,181	XXX...	..XXX...			
8399997.	Total - Bonds - Part 4.....								...1,620,059,210	...1,610,868,678	...1,622,910,669	...1,467,448,993	...4,264	...(63,835)	0	(59,571)	0	...1,617,926,544	0	..2,132,666	..2,132,666	31,489,623	XXX...	..XXX...			
8399999.	Total - Bonds.....								...1,620,059,210	...1,610,868,678	...1,622,910,669	...1,467,448,993	...4,264	...(63,835)	0	(59,571)	0	...1,617,926,544	0	..2,132,666	..2,132,666	31,489,623	XXX...	..XXX...			
Preferred Stocks - Industrial and Miscellaneous																											
23317H 20 1	DDR CORP.....				....	01/03/2012	DIRECT.....	328,334.000	8,208,350	25.00	8,214,421	8,054,033	160,388	0	0	160,388	0	8,214,421	0	(6,071)	(6,071)	153,907	XXX...	P4LFE..			
23317H 50 8	DDR CORP.....				....	01/03/2012	DIRECT.....	100,000.000	2,500,000	25.00	2,622,082	2,425,000	197,082	0	0	197,082	0	2,622,082	0	...(122,082)	...(122,082)	46,094	XXX...	P4LFE..			
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....								...10,708,350	XXX.....	...10,836,503	...10,479,033	...357,470	0	0	...357,470	0	...10,836,503	0	...(128,153)	...(128,153)	200,001	XXX...	..XXX...			
8999997.	Total - Preferred Stocks - Part 4.....								...10,708,350	XXX.....	...10,836,503	...10,479,033	...357,470	0	0	...357,470	0	...10,836,503	0	...(128,153)	...(128,153)	200,001	XXX...	..XXX...			
8999999.	Total - Preferred Stocks.....								...10,708,350	XXX.....	...10,836,503	...10,479,033	...357,470	0	0	...357,470	0	...10,836,503	0	...(128,153)	...(128,153)	200,001	XXX...	..XXX...			
Common Stocks - Industrial and Miscellaneous																											
45031X 20 4	ISTA PHARMACEUTICALS INC.....				....	03/26/2012	CREDIT SUISSE FIRST BOSTON	35,060.000	286,900	XXX.....	289,864	0	0	0	0	0	289,864	0	(2,963)	(2,963)	0	XXX...	L.....				
483007 70 4	KAISER ALUMINUM CORP.....				....	02/16/2012	BARCLAYS BANK.....	9,069.000	447,692	XXX.....	180,292	416,086	(235,794)	0	0	(235,794)	0	180,292	0	267,400	267,400	2,267	XXX...	L.....			
67020Y 10 0	NUANCE COMMUNICATIONS INC.....					03/07/2012	GOLDMAN SACHS & CO.....	37,145.000	969,622	XXX.....	999,572	0	0	0	0	0	999,572	0	(29,950)	(29,950)	0	XXX...	L.....				
67072V 10 3	NXSTAGE MEDICAL INC.....				....	01/13/2012	CREDIT SUISSE FIRST BOSTON	19,215.000	338,177	XXX.....	343,180	0	0	0	0	0	343,180	0	(5,002)	(5,002)	0	XXX...	L.....				
87612G 10 1	TARGA RESOURCES CORP.....				....	03/19/2012	GOLDMAN SACHS & CO.....	3,366.000	153,894	XXX.....	154,028	0	0	0	0	0	154,028	0	(135)	(135)	0	XXX...	L.....				
98954A 10 7	ZILLOW INC.....					03/16/2012	DEUTSCHE BANK SECURITIES INC.	7,295.000	242,447	XXX.....	244,952	0	0	0	0	0	244,952	0	(2,504)	(2,504)	0	XXX...	L.....				
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....								...2,438,732	XXX.....	...2,211,888	416,086	(235,794)	0	0	(235,794)	0	...2,211,888	0	...226,846	...226,846	2,267	XXX...	..XXX...			
9799997	Total - Common Stocks - Part 4.....								...2,438,732	XXX.....	...2,211,888	416,086	(235,794)	0	0	(235,794)	0	...2,211,888	0	...226,846	...226,846	2,267	XXX...	..XXX...			
9799999.	Total - Common Stocks.....								...2,438,732	XXX.....	...2,211,888	416,086	(235,794)	0	0	(235,794)	0	...2,211,888	0	...226,846	...226,846	2,267	XXX...	..XXX...			
9899999.	Total - Preferred and Common Stocks.....								...13,147,082	XXX.....	...13,048,391	...10,895,119	...121,676	0	0	...121,676	0	...13,048,391	0	98,693	98,693	202,268	XXX...	..XXX...			
9999999.	Total - Bonds, Preferred and Common Stocks.....								...1,633,206,292	XXX.....	...1,635,959,060	...1,478,344,112	...125,940	(63,835)	0	62,105	0	...1,630,974,935	0	..2,231,359	..2,231,359	31,691,891	XXX...	..XXX...			

(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, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)

Purchased Options - Hedging Other - Call Options and Warrants

Athena Option 1.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	09/15/2010.....	09/16/2013.....	0	520,000	S&P500.....	70,096	0	0	133,595	.....	.....133,595	38,557	0	0	0	70,096	.....	003.....
Athena Option 10.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	12/15/2010.....	12/16/2013.....	0	1,686,000	S&P500.....	206,872	0	0	304,805	.....	.....304,805	91,383	0	0	0	229,195	.....	003.....
Athena Option 14.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	01/18/2011.....	01/14/2014.....	0	1,405,000	S&P500.....	171,691	0	0	204,366	.....	.....204,366	62,088	0	0	0	176,243	.....	003.....
Athena Option 2.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	10/15/2010.....	10/14/2013.....	0	280,000	S&P500.....	38,631	0	0	61,484	.....	.....61,484	18,330	0	0	0	38,631	.....	003.....
Athena Option 21.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	03/15/2011.....	03/14/2014.....	0	1,749,000	S&P500.....	216,876	0	0	273,293	.....	.....273,293	79,234	0	0	0	238,109	.....	003.....
Athena Option 24.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	03/18/2011.....	01/14/2014.....	0	868,000	S&P500.....	103,881	0	0	127,899	.....	.....127,899	38,857	0	0	0	113,087	.....	003.....
Athena Option 25.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	03/18/2011.....	02/14/2014.....	0	1,915,000	S&P500.....	231,962	0	0	256,544	.....	.....256,544	77,283	0	0	0	254,564	.....	003.....
Athena Option 26.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BOA.....	03/18/2011.....	03/14/2014.....	0	330,000	S&P500.....	40,327	0	0	51,758	.....	.....51,758	15,006	0	0	0	44,558	.....	003.....
Athena Option 27.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	04/15/2011.....	04/16/2012.....	0	10,290,000	S&P500.....	520,674	0	0	694,523	.....	.....694,523	476,494	0	0	0	520,674	.....	003.....
Athena Option 28.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	04/15/2011.....	04/14/2014.....	0	1,660,000	S&P500.....	201,856	0	0	227,408	.....	.....227,408	65,471	0	0	0	201,856	.....	003.....
Athena Option 29.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	04/15/2011.....	04/16/2012.....	0	720,000	Russel2000.....	32,976	0	0	10,265	.....	.....10,265	1,170	0	0	0	32,976	.....	003.....
Athena Option 30.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	04/15/2011.....	04/16/2012.....	0	713,000	MSCIEAFE.....	32,156	0	0	51	.....	.....51	(2,453)	0	0	0	32,156	.....	003.....
Athena Option 31.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	05/17/2011.....	05/14/2012.....	0	8,674,000	S&P500.....	425,026	0	0	544,962	.....	.....544,962	346,597	0	0	0	425,026	.....	003.....
Athena Option 32.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	05/17/2011.....	05/14/2014.....	0	1,440,000	S&P500.....	173,520	0	0	192,740	.....	.....192,740	54,486	0	0	0	173,520	.....	003.....
Athena Option 33.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	05/17/2011.....	05/14/2012.....	0	1,077,000	Russel2000.....	48,680	0	0	37,385	.....	.....37,385	16,042	0	0	0	48,680	.....	003.....
Athena Option 34.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	05/17/2011.....	05/14/2012.....	0	773,000	MSCIEAFE.....	36,331	0	0	1,002	.....	.....1,002	82	0	0	0	36,331	.....	003.....
Athena Option 35.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	06/15/2011.....	06/14/2012.....	0	7,748,000	S&P500.....	371,904	0	0	719,995	.....	.....719,995	369,686	0	0	0	371,903	.....	003.....
Athena Option 36.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	06/15/2011.....	06/16/2014.....	0	2,032,000	S&P500.....	234,899	0	0	344,691	.....	.....344,691	93,348	0	0	0	234,911	.....	003.....
Athena Option 37.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	06/15/2011.....	06/14/2012.....	0	1,396,000	Russel2000.....	63,239	0	0	83,527	.....	.....83,527	36,502	0	0	0	63,240	.....	003.....
Athena Option 38.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	06/15/2011.....	06/14/2012.....	0	802,000	MSCIEAFE.....	35,368	0	0	6,092	.....	.....6,092	2,570	0	0	0	86,536	.....	003.....
Athena Option 39.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2011.....	07/14/2014.....	0	1,718,000	S&P500.....	201,934	0	0	246,700	.....	.....246,700	66,785	0	0	0	201,934	.....	003.....
Athena Option 40.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2011.....	07/16/2012.....	0	962,000	Russel2000.....	43,482	0	0	37,268	.....	.....37,268	15,009	0	0	0	43,482	.....	003.....
Athena Option 41.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	07/15/2011.....	07/16/2012.....	0	748,000	MSCIEAFE.....	36,428	0	0	8,678	.....	.....8,678	4,018	0	0	0	36,428	.....	003.....
Athena Option 42.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	07/15/2011.....	07/16/2012.....	0	7,398,000	S&P500.....	367,681	0	0	530,125	.....	.....530,125	277,563	0	0	0	367,681	.....	003.....
Athena Option 43.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	08/16/2011.....	08/14/2014.....	0	1,778,000	S&P500.....	221,183	0	0	376,170	.....	.....376,170	95,064	0	0	0	221,183	.....	003.....
Athena Option 44.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	BBI.....	08/16/2011.....	08/14/2012.....	0	11,336,000	S&P500.....	597,407	0	0	1,157,126	.....	.....1,157,126	391,834	0	0	0	597,407	.....	003.....
Athena Option 45.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	WRBS.....	08/16/2011.....	08/14/2012.....	0	790,000	Russel2000.....	30,020	0	0	62,144	.....	.....62,144	19,812	0	0	0	30,020	.....	003.....
Athena Option 46.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	08/16/2011.....	08/14/2012.....	0	601,000	MSCIEAFE.....	28,848	0	0	26,506	.....	.....26,506	17,781	0	0	0	28,848	.....	003.....
Athena Option 47.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	09/15/2011.....	09/14/2012.....	0	823,000	MSCIEAFE.....	42,220	0	0	56,214	.....	.....56,214	18,697	0	0	0	42,220	.....	003.....
Athena Option 48.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	09/15/2011.....	09/14/2012.....	0	908,000	Russel2000.....	41,677	0	0	67,955	.....	.....67,955	21,290	0	0	0	41,677	.....	003.....
Athena Option 49.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	09/15/2011.....	09/14/2012.....	0	17,080,000	S&P500.....	915,488	0	0	1,652,888	.....	.....1,652,888	538,583	0	0	0	915,488	.....	003.....
Athena Option 50.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	09/15/2011.....	09/15/2014.....	0	3,045,000	S&P500.....	402,549	0	0	617,351	.....	.....617,351	154,967	0	0	0	402,549	.....	003.....
Athena Option 51.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	10/17/2011.....	10/15/2012.....	0	904,000	MSCIEAFE.....	44,372	0	0	55,950	.....	.....55,950	19,190	0	0	0	44,372	.....	003.....
Athena Option 52.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	10/17/2011.....	10/15/2012.....	0	1,143,000	Russel2000.....	52,464	0	0	88,774	.....	.....88,774	24,841	0	0	0	52,464	.....	003.....
Athena Option 53.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	10/17/2011.....	10/14/2014.....	0	2,192,000	S&P500.....	292,459	0	0	454,482	.....	.....454,482	111,927	0	0	0	292,459	.....	003.....
Athena Option 54.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	10/17/2011.....	10/15/2012.....	0	13,878,000	S&P500.....	748,024	0	0	1,329,418	.....	.....1,329,418	409,549	0	0	0	748,024	.....	003.....
Athena Option 55.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	11/15/2011.....	11/14/2012.....	26,010	16,358,000	S&P500.....	907,870	0	0	1,381,978	.....	.....1,381,978	499,427	0	0	0	907,870	.....	003.....
Athena Option 56.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	11/15/2011.....	11/14/2014.....	6,522	4,102,000	S&P500.....	573,050	0	0	729,542	.....	.....729,542	181,348	0	0	0	573,050	.....	003.....
Athena Option 57.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	GSE.....	11/15/2011.....	11/14/2012.....	4,317	1,604,000	Russel2000.....	75,709	0	0	105,427	.....	.....105,427	32,750	0	0	0	75,709	.....	003.....
Athena Option 58.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	CSFI.....	11/15/2011.....	11/14/2012.....	2,686	1,922,000	MSCIEAFE.....	93,217	0	0	127,062	.....	.....127,062	39,823	0	0	0	93,217	.....	003.....
Athena Option 59.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	JPCH.....	12/15/2011.....	12/14/2012.....	2,686	1,274,000	MSCIEAFE.....	59,496	0	0	94,053	.....	.....94,053	25,298	0	0	0	59,496	.....	003.....
Athena Option 6.....	LIFE HEDGE.....	N/A.....	Equity/Index.....	SCN.....	11/16/2010.....	11/14/2013.....	0	1,421,000	S&P500.....	181,888	0	0	310,466	.....	.....310,466	91,027	0	0	0	181,888	.....	003.....

QE06

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Athena Option 60.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	12/15/2011	12/14/2012	2,686	1,564,000	Russel2000.....	73,977	0	0	109,326	.....	....109,326	30,918	0	0	0	73,977	.....	003.....
Athena Option 61.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	12/15/2011	12/14/2012	2,686	16,171,000	S&P500.....	891,022	0	0	1,455,879	.....	....1,455,879	475,380	0	0	0	891,022	.....	003.....
Athena Option 62.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	12/15/2011	12/15/2014	2,686	2,996,000	S&P500.....	431,424	0	0	598,564	.....	....598,564	144,040	0	0	0	431,424	.....	003.....
Athena Option 63.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	01/18/2012	01/14/2013	2,686	23,459,000	S&P500.....	0	1,222,214	0	1,690,868	.....	....1,690,868	468,654	0	0	0	1,222,214	.....	003.....
Athena Option 64.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2015	2,686	2,148,000	S&P500.....	0	272,216	0	332,401	.....	....332,401	60,185	0	0	0	272,216	.....	003.....
Athena Option 65.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2012	01/14/2013	2,686	1,981,000	Russel2000.....	0	93,450	0	111,188	.....	....111,188	17,739	0	0	0	341,514	.....	003.....
Athena Option 66.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	01/18/2012	01/14/2013	2,686	1,343,000	MSCIEAFE.....	0	63,390	0	84,005	.....	....84,005	20,616	0	0	0	63,390	.....	003.....
Athena Option 67.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/14/2013	2,686	1,225,000	MSCIEAFE.....	0	58,469	0	59,131	.....	....59,131	662	0	0	0	58,469	.....	003.....
Athena Option 68.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	02/15/2012	02/14/2013	2,686	15,709,000	S&P500.....	0	809,014	0	1,001,887	.....	....1,001,887	192,874	0	0	0	809,014	.....	003.....
Athena Option 69.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	02/15/2012	02/14/2013	2,686	1,498,000	Russel2000.....	0	69,807	0	71,980	.....	....71,980	2,174	0	0	0	69,807	.....	003.....
Athena Option 70.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	02/15/2012	02/17/2015	2,686	1,178,000	S&P500.....	0	148,071	0	164,626	.....	....164,626	16,555	0	0	0	148,071	.....	003.....
Athena Option 71.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	2,686	1,177,000	MSCIEAFE.....	0	51,496	0	48,165	.....	....48,165	(3,331)	0	0	0	51,496	.....	003.....
Athena Option 72.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	2,686	19,311,000	S&P500.....	0	919,427	0	910,464	.....	....910,464	(8,963)	0	0	0	919,427	.....	003.....
Athena Option 73.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/16/2015	2,686	2,307,000	S&P500.....	0	280,603	0	261,958	.....	....261,958	(18,645)	0	0	0	280,603	.....	003.....
Athena Option 74.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	03/15/2012	03/14/2013	2,686	1,684,000	Russel2000.....	0	70,728	0	142,628	.....	....142,628	71,900	0	0	0	70,728	.....	003.....
EFA 011012 C 53.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	6,966,426	EFA UP.....	0	474,046	0	583,689	.....	....583,689	109,643	0	0	0	474,046	.....	001.....
EFA 011112 C 53.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	10,972,113	EFA UP.....	0	654,186	0	919,309	.....	....919,309	265,122	0	0	0	654,186	.....	001.....
EFA 011112 C 55.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	18,455,690	EFA UP.....	0	795,272	0	1,120,207	.....	....1,120,207	324,935	0	0	0	795,272	.....	001.....
EFA 011012 C 55.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	11,717,915	EFA UP.....	0	595,036	0	711,244	.....	....711,244	116,208	0	0	0	595,036	.....	001.....
EFA 011012 C 57.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	26,673,606	EFA UP.....	0	987,017	0	1,120,134	.....	....1,120,134	133,117	0	0	0	987,017	.....	001.....
EFA 011212 C 57.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	67,717,482	EFA UP.....	0	2,227,549	0	2,843,735	.....	....2,843,735	616,187	0	0	0	2,227,549	.....	001.....
EFA 011212 C 55.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	29,748,785	EFA UP.....	0	1,395,488	0	1,805,665	.....	....1,805,665	410,177	0	0	0	1,395,488	.....	001.....
EFA 011212 C 59.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	71,057,653	EFA UP.....	0	1,698,157	0	1,951,496	.....	....1,951,496	253,339	0	0	0	1,698,157	.....	001.....
EFA 011112 C 59.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	44,083,148	EFA UP.....	0	926,493	0	1,210,680	.....	....1,210,680	284,187	0	0	0	926,493	.....	001.....
EFA 011212 C 53.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	17,685,994	EFA UP.....	0	1,131,236	0	1,481,838	.....	....1,481,838	350,601	0	0	0	1,131,236	.....	001.....
EFA 011012 C 59.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	27,989,305	EFA UP.....	0	736,403	0	768,686	.....	....768,686	32,283	0	0	0	736,403	.....	001.....
EFA 011112 C 57.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	42,010,938	EFA UP.....	0	1,275,069	0	1,764,212	.....	....1,764,212	489,143	0	0	0	1,275,069	.....	001.....
EFA 030712 C 03.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	43,616,871	EFA UP.....	0	417,835	0	381,123	.....	....381,123	(36,712)	0	0	0	417,835	.....	001.....
EFA 030712 C 02.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	41,566,566	EFA UP.....	0	833,446	0	855,206	.....	....855,206	21,760	0	0	0	833,446	.....	001.....
EFA 030712 C 01.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	18,260,495	EFA UP.....	0	659,735	0	714,549	.....	....714,549	54,814	0	0	0	659,735	.....	001.....
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants.....										10,610,852	18,865,854	0	39,067,509	XXX	39,067,509	9,832,875	0	0	0	29,860,097	XXX.....	XXX.....
Purchased Options - Hedging Other - Put Options																						
EFA 011212 P 49.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	17,352,713	EFA UP.....	0	2,107,115	0	1,018,844	.....	....1,018,844	(1,088,271)	0	0	0	2,107,115	.....	001.....
EFA 011012 P 30.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	3,387,810	EFA UP.....	0	107,247	0	40,506	.....	....40,506	(66,741)	0	0	0	107,247	.....	001.....
EFA 011012 P 51.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	6,703,542	EFA UP.....	0	841,439	0	460,764	.....	....460,764	(380,675)	0	0	0	841,439	.....	001.....
EFA 011112 P 41.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	8,528,943	EFA UP.....	0	634,470	0	262,230	.....	....262,230	(372,240)	0	0	0	634,470	.....	001.....
EFA 011212 P 47.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	18,535,578	EFA UP.....	0	2,011,307	0	928,023	.....	....928,023	(1,083,284)	0	0	0	2,011,307	.....	001.....
EFA 011012 P 36.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	3,053,664	EFA UP.....	0	149,791	0	61,742	.....	....61,742	(88,048)	0	0	0	149,791	.....	001.....
EFA 011012 P 37.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	3,138,488	EFA UP.....	0	164,847	0	69,084	.....	....69,084	(95,763)	0	0	0	164,847	.....	001.....
EFA 011012 P 41.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	5,415,198	EFA UP.....	0	370,281	0	166,495	.....	....166,495	(203,785)	0	0	0	370,281	.....	001.....
EFA 011112 P 36.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	4,809,528	EFA UP.....	0	256,508	0	97,244	.....	....97,244	(159,264)	0	0	0	256,508	.....	001.....
EFA 011112 P 37.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	4,943,126	EFA UP.....	0	281,892	0	108,807	.....	....108,807	(173,084)	0	0	0	281,892	.....	001.....
EFA 011212 P 35.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	8,652,280	EFA UP.....	0	457,335	0	160,589	.....	....160,589	(296,746)	0	0	0	457,335	.....	001.....
EFA 011212 P 51.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	17,018,598	EFA UP.....	0	2,322,538	0	1,169,762		1,169,762	(1,152,776)	0	0	0	2,322,538		001.....

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
EFA 011012 P 43.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	...5,066,131	EFA UP.....	0	...393,285	0	183,556	.....	.....183,556	(209,729)	0	0	0	...393,285	.....	001.....
EFA 011012 P 45.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	...4,758,255	EFA UP.....	0	...418,177	0	202,823	.....	.....202,823	(215,354)	0	0	0	...418,177	.....	001.....
EFA 011112 P 47.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	...11,499,208	EFA UP.....	0	...1,238,000	0	575,732	.....	.....575,732	(662,268)	0	0	0	...1,238,000	.....	001.....
EFA 011212 P 36.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	...7,752,456	EFA UP.....	0	...430,692	0	156,748	.....	.....156,748	(273,944)	0	0	0	...430,692	.....	001.....
EFA 011012 P 49.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	...6,835,157	EFA UP.....	0	...763,906	0	401,318	.....	.....401,318	(362,587)	0	0	0	...763,906	.....	001.....
EFA 011112 P 39.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	...4,579,185	EFA UP.....	0	...299,408	0	119,252	.....	.....119,252	(180,156)	0	0	0	...299,408	.....	001.....
EFA 011212 P 37.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	...7,967,802	EFA UP.....	0	...472,684	0	175,386	.....	.....175,386	(297,298)	0	0	0	...472,684	.....	001.....
EFA 011212 P 39.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	...7,381,179	EFA UP.....	0	...493,687	0	192,222	.....	.....192,222	(301,465)	0	0	0	...493,687	.....	001.....
EFA 011212 P 41.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	...13,747,792	EFA UP.....	0	...1,046,173	0	422,689	.....	.....422,689	(623,485)	0	0	0	...1,046,173	.....	001.....
EFA 011012 P 39.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	...2,907,411	EFA UP.....	0	...174,564	0	75,715	.....	.....75,715	(98,848)	0	0	0	...174,564	.....	001.....
EFA 011212 P 45.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	...12,079,980	EFA UP.....	0	...1,170,416	0	514,914	.....	.....514,914	(655,502)	0	0	0	...1,170,416	.....	001.....
EFA 011212 P 35.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	...3,408,090	EFA UP.....	0	...155,954	0	63,255	.....	.....63,255	(92,699)	0	0	0	...155,954	.....	001.....
EFA 011112 P 43.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	...7,979,166	EFA UP.....	0	...673,590	0	289,102	.....	.....289,102	(384,488)	0	0	0	...673,590	.....	001.....
EFA 011212 P 43.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	...12,861,601	EFA UP.....	0	...1,100,714	0	466,002	.....	.....466,002	(634,711)	0	0	0	...1,100,714	.....	001.....
EFA 011112 P 30.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	...5,335,800	EFA UP.....	0	...181,417	0	63,797	.....	.....63,797	(117,620)	0	0	0	...181,417	.....	001.....
EFA 011112 P 45.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	...7,494,255	EFA UP.....	0	...716,118	0	319,446	.....	.....319,446	(396,672)	0	0	0	...716,118	.....	001.....
EFA 011112 P 49.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	...10,765,349	EFA UP.....	0	...1,311,615	0	632,075	.....	.....632,075	(679,540)	0	0	0	...1,311,615	.....	001.....
EFA 011212 P 30.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/12/2012	01/17/2012	0	...8,600,790	EFA UP.....	0	...329,697	0	102,835	.....	.....102,835	(226,862)	0	0	0	...329,697	.....	001.....
EFA 011012 P 47.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	01/10/2012	01/13/2012	0	...7,301,074	EFA UP.....	0	...724,531	0	365,544	.....	.....365,544	(358,987)	0	0	0	...724,531	.....	001.....
EFA 011112 P 35.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	...5,367,740	EFA UP.....	0	...265,320	0	99,627	.....	.....99,627	(165,693)	0	0	0	...265,320	.....	001.....
EFA 011112 P 51.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/13/2012	0	...10,558,071	EFA UP.....	0	...1,440,866	0	725,702	.....	.....725,702	(715,164)	0	0	0	...1,440,866	.....	001.....
EFA 030712 P 05.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...4,530,747	EFA UP.....	0	...35,863	0	9,243	.....	.....9,243	(26,620)	0	0	0	...35,863	.....	001.....
EFA 030712 P 12.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...10,856,096	EFA UP.....	0	...556,037	0	319,950	.....	.....319,950	(236,087)	0	0	0	...556,037	.....	001.....
EFA 030712 P 03.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...4,758,624	EFA UP.....	0	...24,533	0	5,304	.....	.....5,304	(19,229)	0	0	0	...24,533	.....	001.....
EFA 030712 P 10.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...10,651,522	EFA UP.....	0	...326,045	0	150,781	.....	.....150,781	(175,265)	0	0	0	...326,045	.....	001.....
EFA 030712 P 01.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...5,279,370	EFA UP.....	0	...11,298	0	1,679	.....	.....1,679	(9,619)	0	0	0	...11,298	.....	001.....
EFA 030712 P 02.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...5,310,970	EFA UP.....	0	...23,687	0	4,826	.....	.....4,826	(18,861)	0	0	0	...23,687	.....	001.....
EFA 030712 P 04.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...4,890,808	EFA UP.....	0	...29,147	0	6,678	.....	.....6,678	(22,469)	0	0	0	...29,147	.....	001.....
EFA 030712 P 07.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...7,894,757	EFA UP.....	0	...108,654	0	35,438	.....	.....35,438	(73,216)	0	0	0	...108,654	.....	001.....
EFA 030712 P 11.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...10,446,432	EFA UP.....	0	...414,211	0	214,336	.....	.....214,336	(199,875)	0	0	0	...414,211	.....	001.....
EFA 030712 P 08.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...7,414,965	EFA UP.....	0	...133,634	0	49,045	.....	.....49,045	(84,589)	0	0	0	...133,634	.....	001.....
EFA 030712 P 06.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...8,438,702	EFA UP.....	0	...88,277	0	25,594	.....	.....25,594	(62,683)	0	0	0	...88,277	.....	001.....
EFA 030712 P 09.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	03/07/2012	03/12/2012	0	...11,377,572	EFA UP.....	0	...267,518	0	110,383	.....	.....110,383	(157,135)	0	0	0	...267,518	.....	001.....
SPTR 032612 P.....	GMxB.....	N/A.....	Equity/Index	BBI.....	03/26/2012	03/28/2012	0	...46,267,800	SPTR.....	0	...12,581,825	0	...12,333,116	.....	...12,333,116	(248,709)	0	0	0	...12,581,825	.....	001.....
SPTR 032312 P.....	GMxB.....	N/A.....	Equity/Index	WMST.....	03/23/2012	03/27/2012	0	...31,376,646	SPTR.....	0	...8,790,255	0	...8,272,960	.....	...8,272,960	(517,295)	0	0	0	...8,790,255	.....	001.....
SPTR 032912 P.....	GMxB.....	N/A.....	Equity/Index	BBI.....	03/29/2012	04/02/2012	0	...31,295,700	SPTR.....	0	...8,677,369	0	...8,223,262	.....	...8,223,262	(454,107)	0	0	0	...8,677,369	.....	001.....
0099999. Total-Purchased Options-Hedging Other-Put Options.....										0	...55,573,936	0	...40,454,427	XXX	...40,454,427	..(15,119,508)	0	0	0	...55,573,936	XXX.....	XXX.....
Purchased Options - Hedging Other - Floors																						
Floor #83 10YR LIBOR.....	GMxB.....	N/A.....	Interest.....	BPA.....	03/26/2007	03/30/2007	1	...900,000,000	4.0000	...27,000,000	0	...9,910,785	...94,622,726	.....	...104,702,726	(8,265,684)	0	0	0	...27,000,000	.....	001.....
Floor #84 10YR LIBOR.....	GMxB.....	N/A.....	Interest.....	MLCS.....	03/26/2007	03/31/2007	1	...900,000,000	4.0000	...27,000,000	0	...9,910,785	...89,892,619	.....	...99,972,619	(8,265,684)	0	0	0	...27,000,000	.....	001.....
Floor #85 10YR LIBOR.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/26/2007	03/31/2007	1	...900,000,000	4.0000	...27,000,000	0	...9,910,785	...94,622,726	.....	...104,702,726	(1,844,749)	0	0	0	...27,000,000	.....	001.....
0119999. Total-Purchased Options-Hedging Other-Floors.....										...81,000,000	0	...29,732,354	...279,138,071	XXX	...309,378,071	..(18,376,116)	0	0	0	...81,000,000	XXX.....	XXX.....
Purchased Options - Hedging Other - Collars																						

QE06.2

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
MSO Collar 13.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	05/20/2011	05/18/2012	0	...2,059,000	S&P500.....	71,797	0	0	127,353	.....	.....127,353	106,133	0	0	0	3,798	.....	003.....
MSO Collar 14.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/17/2011	06/15/2012	0	...1,448,000	S&P500.....	35,983	0	0	127,161	.....	.....127,161	84,436	0	0	0	3,348	.....	003.....
MSO Collar 15.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	07/15/2011	07/20/2012	0	...1,960,000	S&P500.....	49,176	0	0	133,141	.....	.....133,141	108,083	0	0	0	5,466	.....	003.....
MSO Collar 16.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	08/19/2011	08/17/2012	0	...4,023,000	S&P500.....	78,247	0	0	491,731	.....	.....491,731	193,757	0	0	0	12,544	.....	003.....
MSO Collar 17.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	09/16/2011	09/21/2012	0	...3,652,000	S&P500.....	71,506	0	0	371,496	.....	.....371,496	210,039	0	0	0	12,731	.....	003.....
MSO Collar 18.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	10/21/2011	10/19/2012	0	...3,167,000	S&P500.....	64,955	0	0	298,125	.....	.....298,125	184,668	0	0	0	11,891	.....	003.....
MSO Collar 19.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	11/18/2011	11/16/2012	0	...2,509,000	S&P500.....	46,843	0	0	251,509	.....	.....251,509	143,913	0	0	0	10,049	.....	003.....
MSO Collar 20.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	12/16/2011	12/21/2012	0	...2,113,000	S&P500.....	39,471	0	0	188,418	.....	.....188,418	113,003	0	0	0	9,082	.....	003.....
MSO Collar 21.....	LIFE HEDGE.....	N/A.....	Equity/Index	WRBS.....	01/20/2012	01/18/2013	0	...2,770,000	S&P500.....	0	51,439	0	136,642	.....	.....136,642	85,203	0	0	0	12,516	.....	003.....
MSO Collar 22.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/17/2012	02/15/2013	0	...1,726,000	S&P500.....	0	32,052	0	61,325	.....	.....61,325	29,273	0	0	0	8,162	.....	003.....
MSO Collar 23.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	03/16/2012	03/15/2013	0	...1,896,000	S&P500.....	0	39,702	0	194,155	.....	.....194,155	154,453	0	0	0	9,347	.....	003.....
SCS Collar 18.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	11/15/2010	11/16/2015	246	59,000	Russel2000.....	3,031	0	0	5,064	.....	.....5,064	6,283	0	0	0	566	.....	003.....
SCS Collar 99.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2016	8,092	...2,672,000	Russel2000.....	47,214	0	0	3,128	.....	.....3,128	181,467	0	0	0	27,052	.....	003.....
SCS Collar 98.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2016	5,426	...2,901,000	Russel2000.....	51,261	0	0	(26,301)	.....	.....(26,301)	236,679	0	0	0	29,370	.....	003.....
SCS Collar 97.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2016	6,950	...755,000	Russel2000.....	13,341	0	0	(17,671)	.....	.....(17,671)	71,409	0	0	0	7,644	.....	003.....
SCS Collar 92.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2016	4,307	...2,039,000	S&P500.....	36,029	0	0	69,791	.....	.....69,791	132,853	0	0	0	20,643	.....	003.....
SCS Collar 91.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2016	1,426	...3,051,000	S&P500.....	53,911	0	0	112,562	.....	.....112,562	247,741	0	0	0	30,889	.....	003.....
SCS Collar 90.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2016	1,761	...976,000	S&P500.....	17,246	0	0	33,266	.....	.....33,266	94,201	0	0	0	9,881	.....	003.....
SCS Collar 85.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2016	9,120	...2,011,000	Russel2000.....	15,686	0	0	43,303	.....	.....43,303	138,730	0	0	0	20,145	.....	003.....
SCS Collar 84.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2016	4,086	...1,858,000	Russel2000.....	14,492	0	0	40,148	.....	.....40,148	156,920	0	0	0	18,612	.....	003.....
SCS Collar 83.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2016	5,825	...639,000	Russel2000.....	4,984	0	0	10,634	.....	.....10,634	63,533	0	0	0	6,401	.....	003.....
SCS Collar 77.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2016	5,049	...3,148,000	S&P500.....	24,554	0	0	123,717	.....	.....123,717	202,086	0	0	0	31,535	.....	003.....
SCS Collar 76.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2016	2,433	...2,442,000	S&P500.....	19,048	0	0	113,246	.....	.....113,246	197,809	0	0	0	24,462	.....	003.....
SCS Collar 75.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2016	966	...764,000	S&P500.....	5,959	0	0	39,951	.....	.....39,951	75,256	0	0	0	7,653	.....	003.....
SCS Collar 69.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/16/2016	7,617	...1,454,000	Russel2000.....	46,862	0	0	27,075	.....	.....27,075	102,159	0	0	0	14,429	.....	003.....
SCS Collar 68.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/16/2016	4,590	...1,995,000	Russel2000.....	64,299	0	0	14,636	.....	.....14,636	166,856	0	0	0	19,797	.....	003.....
SCS Collar 67.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/16/2016	7,299	...700,000	Russel2000.....	22,561	0	0	(5,199)	.....	.....(5,199)	67,574	0	0	0	6,946	.....	003.....
SCS Collar 63.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/16/2016	5,319	...2,032,000	S&P500.....	65,491	0	0	72,141	.....	.....72,141	132,520	0	0	0	20,164	.....	003.....
SCS Collar 62.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/16/2016	2,550	...3,372,000	S&P500.....	108,680	0	0	118,511	.....	.....118,511	272,620	0	0	0	33,461	.....	003.....
SCS Collar 61.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/16/2016	2,561	...1,129,000	S&P500.....	36,388	0	0	34,234	.....	.....34,234	108,448	0	0	0	11,203	.....	003.....
SCS Collar 55.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2016	7,367	...1,359,000	Russel2000.....	10,179	0	0	18,595	.....	.....18,595	92,471	0	0	0	13,328	.....	003.....
SCS Collar 53.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2016	5,715	...1,568,000	Russel2000.....	11,744	0	0	16,286	.....	.....16,286	130,297	0	0	0	15,378	.....	003.....
SCS Collar 52.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2016	7,624	...655,000	Russel2000.....	4,906	0	0	(480)	.....	.....(480)	63,635	0	0	0	6,424	.....	003.....
SCS Collar 48.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2016	7,044	...1,764,000	S&P500.....	13,230	0	0	64,429	.....	.....64,429	112,032	0	0	0	17,300	.....	003.....
SCS Collar 47.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2016	1,788	...3,937,000	S&P500.....	29,528	0	0	169,887	.....	.....169,887	317,031	0	0	0	38,611	.....	003.....
SCS Collar 46.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2016	2,423	...417,000	S&P500.....	3,128	0	0	20,401	.....	.....20,401	40,949	0	0	0	4,090	.....	003.....
SCS Collar 40.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/14/2015	6,936	...1,103,000	Russel2000.....	19,358	0	0	58,032	.....	.....58,032	80,687	0	0	0	10,696	.....	003.....
SCS Collar 39.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/14/2015	10,423	...1,780,000	Russel2000.....	31,239	0	0	97,585	.....	.....97,585	158,380	0	0	0	17,260	.....	003.....
SCS Collar 38.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/14/2015	9,600	...451,000	Russel2000.....	7,915	0	0	22,422	.....	.....22,422	46,697	0	0	0	4,373	.....	003.....
SCS Collar 34.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/14/2015	4,635	...2,234,000	S&P500.....	39,207	0	0	159,900	.....	.....159,900	151,455	0	0	0	21,663	.....	003.....
SCS Collar 33.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/14/2015	2,219	...3,332,000	S&P500.....	58,515	0	0	279,706	.....	.....279,706	285,092	0	0	0	32,310	.....	003.....
SCS Collar 32.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/14/2015	2,713	...587,000	S&P500.....	10,302	0	0	56,766	.....	.....56,766	61,092	0	0	0	5,692	.....	003.....
SCS Collar 115.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	05/16/2011	05/16/2016	4,164	...3,126,000	S&P500.....	18,287	0	0	83,808	.....	.....83,808	201,051	0	0	0	31,990	.....	003.....

QE06.3

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
SCS Collar 114.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	05/16/2011	05/16/2016	7,869	3,487,000	S&P500.....	20,399	0	0	94,290	.....	.....94,290	278,473	0	0	0	35,684	.....	003.....
SCS Collar 113.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	05/16/2011	05/16/2016	7,054	478,000	S&P500.....	2,796	0	0	12,280	.....	.....12,280	45,658	0	0	0	4,892	.....	003.....
SCS Collar 109.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	05/16/2011	05/16/2016	11,112	1,804,000	Russel2000.....	10,553	0	0	(4,165)	.....	.....(4,165)	120,093	0	0	0	18,461	.....	003.....
SCS Collar 108.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	05/16/2011	05/16/2016	6,577	3,048,000	Russel2000.....	17,831	0	0	(20,046)	.....	.....(20,046)	247,951	0	0	0	31,191	.....	003.....
SCS Collar 107.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	05/16/2011	05/16/2016	1,079	354,000	Russel2000.....	2,071	0	0	(4,998)	.....	.....(4,998)	33,895	0	0	0	3,623	.....	003.....
SCS Collar 291.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	1,291	164,000	S&P500.....	0	453	0	1,816	.....	.....1,816	1,364	0	0	0	1,839	.....	003.....
SCS Collar 290.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	0	132,000	S&P500.....	0	364	0	(1,508)	.....	.....(1,508)	(1,872)	0	0	0	1,480	.....	003.....
SCS Collar 289.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	0	181,000	Russel2000.....	0	499	0	1,565	.....	.....1,565	1,066	0	0	0	2,029	.....	003.....
SCS Collar 286.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	0	131,000	S&P500.....	0	361	0	1,555	.....	.....1,555	1,194	0	0	0	1,469	.....	003.....
0129999. Total-Purchased Options-Hedging Other-Collars.....										1,420,204	124,870	0	4,321,419	XXX	4,321,419	6,536,798	0	0	0	759,569	XXX.....	XXX.....
Purchased Options - Hedging Other - Other																						

QE06.4

IRS USD RTR JUN20 4.58.....	GMxB.....	N/A.....	Interest.....	DBL.....	06/17/2010	06/17/2010	1	91,000,000	4.5800	7,243,600	0	0	13,650,918	.....	.....13,650,918	(5,464,798)	0	0	0	7,243,600	.....	001.....
IRS USD RTR JUN15 4.5525.....	GMxB.....	N/A.....	Interest.....	DBL.....	06/17/2010	06/17/2010	1	101,000,000	4.5520	8,726,400	0	0	17,096,218	.....	.....17,096,218	(5,446,384)	0	0	0	8,726,400	.....	001.....
IRS USD RTR AUG20 08051001..	GMxB.....	N/A.....	Interest.....	WRBS.....	08/05/2010	08/05/2010	1	6,000,000	4.5790	479,400	0	0	899,172	.....	.....899,172	(358,634)	0	0	0	479,400	.....	001.....
IRS USD RTR AUG15 08051003..	GMxB.....	N/A.....	Interest.....	DBL.....	08/05/2010	08/05/2010	1	6,000,000	4.4660	480,600	0	0	962,264	.....	.....962,264	(320,255)	0	0	0	480,600	.....	001.....
IRS USD RTR AUG12 2.9.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/26/2010	08/26/2010	1	8,000,000	2.9000	290,400	0	0	419,394	.....	.....419,394	(169,370)	0	0	0	290,400	.....	001.....
IRS USD RTR AUG12 2.65.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/26/2010	08/26/2010	1	8,000,000	2.6500	216,800	0	0	283,226	.....	.....283,226	(164,528)	0	0	0	216,800	.....	001.....
IRS USD RTR AUG20 3.785.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/26/2010	08/26/2010	1	20,000,000	3.7850	1,414,000	0	0	1,536,482	.....	.....1,536,482	(662,037)	0	0	0	1,414,000	.....	001.....
IRS USD RTR AUG20 3.72.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/26/2010	08/26/2010	1	20,000,000	3.7200	1,836,000	0	0	2,001,724	.....	.....2,001,724	(971,024)	0	0	0	1,836,000	.....	001.....
IRS USD RTR AUG20 3.6776.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/26/2010	08/26/2010	1	8,000,000	3.6780	878,400	0	0	952,053	.....	.....952,053	(493,351)	0	0	0	878,400	.....	001.....
IRS USD RTR AUG15 3.6575.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/26/2010	08/26/2010	1	20,000,000	3.6580	2,022,000	0	0	2,309,373	.....	.....2,309,373	(1,196,268)	0	0	0	2,022,000	.....	001.....
IRS USD RTR SEP12 3.0275.....	GMxB.....	N/A.....	Interest.....	BOA.....	09/01/2010	09/01/2010	1	10,000,000	3.0280	376,500	0	0	618,388	.....	.....618,388	(212,653)	0	0	0	376,500	.....	001.....
IRS USD RTR SEP12 2.7775.....	GMxB.....	N/A.....	Interest.....	BOA.....	09/01/2010	09/01/2010	1	10,000,000	2.7780	285,500	0	0	437,632	.....	.....437,632	(209,434)	0	0	0	285,500	.....	001.....
IRS USD RTR SEP15 3.845.....	GMxB.....	N/A.....	Interest.....	BOA.....	09/01/2010	09/01/2010	1	25,000,000	3.8450	2,520,000	0	0	3,281,235	.....	.....3,281,235	(1,577,163)	0	0	0	2,520,000	.....	001.....
IRS USD RTR SEP20 3.974.....	GMxB.....	N/A.....	Interest.....	BOA.....	09/01/2010	09/01/2010	1	30,000,000	3.9740	2,106,000	0	0	2,522,164	.....	.....2,522,164	(1,042,783)	0	0	0	2,106,000	.....	001.....
IRS USD RTR SEP20 3.865.....	GMxB.....	N/A.....	Interest.....	BOA.....	09/01/2010	09/01/2010	1	10,000,000	3.8650	1,078,000	0	0	1,309,625	.....	.....1,309,625	(650,201)	0	0	0	1,078,000	.....	001.....
IRS USD RTR SEP20 3.905.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/01/2010	09/01/2010	1	20,000,000	3.9050	1,818,000	0	0	2,194,898	.....	.....2,194,898	(1,021,063)	0	0	0	1,818,000	.....	001.....
IRS USD RTR SEP20 4.07.....	GMxB.....	N/A.....	Interest.....	BOA.....	09/02/2010	09/02/2010	1	20,000,000	4.0700	1,370,000	0	0	1,758,857	.....	.....1,758,857	(711,815)	0	0	0	1,370,000	.....	001.....
IRS USD RTR SEP20 4.01.....	GMxB.....	N/A.....	Interest.....	BOA.....	09/02/2010	09/02/2010	1	20,000,000	4.0100	1,786,000	0	0	2,309,529	.....	.....2,309,529	(1,049,103)	0	0	0	1,786,000	.....	001.....
IRS USD RTR SEP12 2.825.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/02/2010	09/02/2010	1	10,000,000	2.8250	282,000	0	0	470,239	.....	.....470,239	(210,517)	0	0	0	282,000	.....	001.....
IRS USD RTR SEP15 3.9225.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/02/2010	09/02/2010	1	20,000,000	3.9220	1,264,000	0	0	1,845,385	.....	.....1,845,385	(602,401)	0	0	0	1,264,000	.....	001.....
IRS USD RTR SEP15 3.94.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/02/2010	09/02/2010	1	35,000,000	3.9400	2,901,500	0	0	4,106,849	.....	.....4,106,849	(1,683,595)	0	0	0	2,901,500	.....	001.....
IRS USD RTR SEP15 4.04.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/03/2010	09/03/2010	1	20,000,000	4.0400	1,632,000	0	0	2,495,169	.....	.....2,495,169	(984,173)	0	0	0	1,632,000	.....	001.....
IRS USD RTR SEP15 4.02.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/03/2010	09/03/2010	1	5,000,000	4.0200	482,500	0	0	734,311	.....	.....734,311	(329,618)	0	0	0	482,500	.....	001.....
IRS USD RTR SEP12 3.4225.....	GMxB.....	N/A.....	Interest.....	JPCH.....	09/03/2010	09/03/2010	1	7,000,000	3.4220	334,250	0	0	656,360	.....	.....656,360	(147,284)	0	0	0	334,250	.....	001.....
IRS USD RTR SEP12 3.1725.....	GMxB.....	N/A.....	Interest.....	JPCH.....	09/03/2010	09/03/2010	1	7,000,000	3.1720	259,875	0	0	512,297	.....	.....512,297	(148,714)	0	0	0	259,875	.....	001.....
IRS USD RTR SEP15 4.025.....	GMxB.....	N/A.....	Interest.....	JPCH.....	09/03/2010	09/03/2010	1	30,000,000	4.0250	1,868,250	0	0	2,938,241	.....	.....2,938,241	(921,572)	0	0	0	1,868,250	.....	001.....
IRS USD RTR SEP20 4.1625.....	GMxB.....	N/A.....	Interest.....	JPCH.....	09/03/2010	09/03/2010	1	40,000,000	4.1620	2,640,000	0	0	3,666,065	.....	.....3,666,065	(1,453,865)	0	0	0	2,640,000	.....	001.....
IRS USD RTR SEP20 4.085.....	GMxB.....	N/A.....	Interest.....	JPCH.....	09/03/2010	09/03/2010	1	30,000,000	4.0850	2,554,500	0	0	3,587,718	.....	.....3,587,718	(1,602,412)	0	0	0	2,554,500	.....	001.....
IRS USD RTR SEP12 3.3075.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/07/2010	09/07/2010	1	10,000,000	3.3080	481,000	0	0	838,838	.....	.....838,838	(212,400)	0	0	0	481,000	.....	001.....
IRS USD RTR SEP12 3.0575.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/07/2010	09/07/2010	1	10,000,000	3.0580	374,000	0	0	639,341	.....	.....639,341	(213,329)	0	0	0	374,000	.....	001.....
IRS USD RTR SEP12 2.8075.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/07/2010	09/07/2010	1	10,000,000	2.8080	282,000	0	0	456,907	.....	.....456,907	(210,439)	0	0	0	282,000	.....	001.....
IRS USD RTR SEP15 3.92.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/07/2010	09/07/2010	1	130,000,000	3.9200	10,751,000	0	0	15,051,687	.....	.....15,051,687	(6,224,303)	0	0	0	10,751,000	.....	001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.5

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
IRS USD RTR SEP20 3.98.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/07/2010	09/07/2010	1	40,000,000	3.9800	3,474,000	0	0	4,553,177	.....	....4,553,177	(2,080,695)	0	0	0	3,474,000	.....	001.....
IRS USD RTR SEP20 4.0375.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/07/2010	09/07/2010	1	50,000,000	4.0380	3,382,500	0	0	4,330,853	.....	....4,330,853	(1,765,400)	0	0	0	3,382,500	.....	001.....
IRS USD RTR SEP15 3.9.....	GMxB.....	N/A.....	Interest.....	JPCH.....	09/07/2010	09/07/2010	1	20,000,000	3.9000	1,263,000	0	0	1,817,704	.....	....1,817,704	(600,066)	0	0	0	1,263,000	.....	001.....
IRS USD RTR JUN28 4.19.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	16,300,000	4.1900	1,020,000	0	0	2,603,062	.....	....2,603,062	(781,304)	0	0	0	1,020,000	.....	001.....
IRS USD RTP JUN28 5.19.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	21,300,000	5.1900	590,000	0	0	80,750	.....	....80,750	(16,015)	0	0	0	590,000	.....	001.....
IRS USD RTR JUN29 3.43.....	GMxB.....	N/A.....	Interest.....	BBI.....	06/01/2011	06/01/2011	1	19,700,000	3.4300	625,000	0	0	1,658,604	.....	....1,658,604	(821,251)	0	0	0	625,000	.....	001.....
IRS USD RTR JUN29 3.93.....	GMxB.....	N/A.....	Interest.....	BBI.....	06/01/2011	06/01/2011	1	17,400,000	3.9300	860,000	0	0	2,156,542	.....	....2,156,542	(819,772)	0	0	0	860,000	.....	001.....
IRS USD RTR JUN29 4.43.....	GMxB.....	N/A.....	Interest.....	BBI.....	06/01/2011	06/01/2011	1	16,900,000	4.4300	1,250,000	0	0	2,875,478	.....	....2,875,478	(862,274)	0	0	0	1,250,000	.....	001.....
IRS USD RTR JUN27 2.891.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	22,800,000	2.8910	180,000	0	0	650,183	.....	....650,183	(969,112)	0	0	0	180,000	.....	001.....
IRS USD RTP JUN29 4.93.....	GMxB.....	N/A.....	Interest.....	BBI.....	06/01/2011	06/01/2011	1	17,600,000	4.9300	930,000	0	0	298,319	.....	....298,319	24,611	0	0	0	930,000	.....	001.....
IRS USD RTR JUN27 3.391.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	15,300,000	3.3910	315,000	0	0	1,237,545	.....	....1,237,545	(664,611)	0	0	0	315,000	.....	001.....
IRS USD RTP JUN27 4.891.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	22,800,000	4.8910	280,000	0	0	46	.....	....46	(3,491)	0	0	0	280,000	.....	001.....
IRS USD RTR JUN28 3.19.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	20,500,000	3.1900	430,000	0	0	1,355,057	.....	....1,355,057	(831,509)	0	0	0	430,000	.....	001.....
IRS USD RTR JUN28 3.69.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	17,000,000	3.6900	640,000	0	0	1,852,058	.....	....1,852,058	(770,315)	0	0	0	640,000	.....	001.....
IRS USD RTP JUN29 5.43.....	GMxB.....	N/A.....	Interest.....	BBI.....	06/01/2011	06/01/2011	1	20,300,000	5.4300	775,000	0	0	228,657	.....	....228,657	9,652	0	0	0	775,000	.....	001.....
IRS USD RTR JUN27 3.891.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	13,700,000	3.8910	600,000	0	0	1,954,432	.....	....1,954,432	(574,247)	0	0	0	600,000	.....	001.....
IRS USD RTP JUN27 4.391.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	15,800,000	4.3910	375,000	0	0	294	.....	....294	(7,759)	0	0	0	375,000	.....	001.....
IRS USD RTP JUN28 4.69.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/01/2011	06/01/2011	1	17,500,000	4.6900	725,000	0	0	121,706	.....	....121,706	(12,238)	0	0	0	725,000	.....	001.....
IRS USD RTR JUN12 2.95875.....	GMxB.....	N/A.....	Interest.....	JPCH.....	06/15/2011	06/15/2011	1	45,600,000	2.9590	419,520	0	0	1,636,466	.....	....1,636,466	(1,941,669)	0	0	0	419,520	.....	001.....
IRS USD RTR JUN12 3.45875.....	GMxB.....	N/A.....	Interest.....	JPCH.....	06/15/2011	06/15/2011	1	30,700,000	3.4590	715,310	0	0	2,730,190	.....	....2,730,190	(1,332,283)	0	0	0	715,310	.....	001.....
IRS USD RTR JUN12 3.95875.....	GMxB.....	N/A.....	Interest.....	JPCH.....	06/15/2011	06/15/2011	1	27,400,000	3.9590	1,332,188	0	0	4,120,303	.....	....4,120,303	(1,156,132)	0	0	0	1,332,188	.....	001.....
IRS USD RTP JUN12 4.95875.....	GMxB.....	N/A.....	Interest.....	JPCH.....	06/15/2011	06/15/2011	1	45,500,000	4.9590	641,550	0	0	316	.....	....316	(8,886)	0	0	0	641,550	.....	001.....
IRS USD RTP JUN12 4.45875.....	GMxB.....	N/A.....	Interest.....	JPCH.....	06/15/2011	06/15/2011	1	31,600,000	4.4590	856,360	0	0	1,440	.....	....1,440	(17,883)	0	0	0	856,360	.....	001.....
IRS USD RTP JUN12 5.06.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/20/2011	06/20/2011	1	43,800,000	5.0600	660,000	0	0	428	.....	....428	(9,922)	0	0	0	660,000	.....	001.....
IRS USD RTR JUN12 3.56.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/20/2011	06/20/2011	1	29,200,000	3.5600	820,000	0	0	2,931,550	.....	....2,931,550	(1,876,364)	0	0	0	820,000	.....	001.....
IRS USD RTR JUN12 3.06.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/20/2011	06/20/2011	1	44,000,000	3.0600	535,000	0	0	1,690,675	.....	....1,690,675	(2,635,699)	0	0	0	535,000	.....	001.....
IRS USD RTR JUN12 4.06.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/20/2011	06/20/2011	1	25,600,000	4.0600	1,450,000	0	0	4,485,246	.....	....4,485,246	(1,641,846)	0	0	0	1,450,000	.....	001.....
IRS USD RTP JUN12 4.56.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/20/2011	06/20/2011	1	29,600,000	4.5600	895,000	0	0	2,088	.....	....2,088	(20,147)	0	0	0	895,000	.....	001.....
IRS USD RTP JUN13 4.746.....	GMxB.....	N/A.....	Interest.....	SCN.....	06/21/2011	06/21/2011	1	17,500,000	4.7460	770,000	0	0	124,364	.....	....124,364	(10,768)	0	0	0	770,000	.....	001.....
IRS USD RTP JUN13 5.246.....	GMxB.....	N/A.....	Interest.....	SCN.....	06/21/2011	06/21/2011	1	21,300,000	5.2460	627,000	0	0	84,058	.....	....84,058	(14,859)	0	0	0	627,000	.....	001.....
IRS USD RTR AUG13 3.508.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	13,300,000	3.5080	923,818	0	0	1,220,341	.....	....1,220,341	(580,636)	0	0	0	923,818	.....	001.....
IRS USD RTP AUG13 4.008.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	14,400,000	4.0080	656,496	0	0	293,126	.....	....293,126	19,715	0	0	0	656,496	.....	001.....
IRS USD RTR AUG14 3.758.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	13,300,000	3.7580	1,087,275	0	0	1,440,218	.....	....1,440,218	(604,255)	0	0	0	1,087,275	.....	001.....
IRS USD RTP AUG12 4.231.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	11,200,000	4.2310	159,488	0	0	11,256	.....	....11,256	(16,347)	0	0	0	159,488	.....	001.....
IRS USD RTR AUG12 3.231.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	6,700,000	3.2310	344,112	0	0	433,971	.....	....433,971	(288,741)	0	0	0	344,112	.....	001.....
IRS USD RTR AUG14 3.258.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	13,900,000	3.2580	764,083	0	0	1,004,032	.....	....1,004,032	(545,775)	0	0	0	764,083	.....	001.....
IRS USD RTR AUG13 2.508.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	16,700,000	2.5080	401,134	0	0	458,642	.....	....458,642	(486,830)	0	0	0	401,134	.....	001.....
IRS USD RTP AUG12 3.731.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	7,800,000	3.7310	216,918	0	0	27,439	.....	....27,439	(19,548)	0	0	0	216,918	.....	001.....
IRS USD RTR AUG13 3.008.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	13,900,000	3.0080	588,109	0	0	752,481	.....	....752,481	(522,577)	0	0	0	588,109	.....	001.....
IRS USD RTP AUG14 4.258.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	14,400,000	4.2580	836,064	0	0	480,405	.....	....480,405	67,554	0	0	0	836,064	.....	001.....
IRS USD RTR AUG16 4.078.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	19,500,000	4.0780	1,877,219	0	0	2,417,213	.....	....2,417,213	(1,002,310)	0	0	0	1,877,219	.....	001.....
IRS USD RTR AUG14 2.758.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	16,700,000	2.7580	594,186	0	0	740,959	.....	....740,959	(529,904)	0	0	0	594,186	.....	001.....
IRS USD RTR AUG12 2.731.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	7,500,000	2.7310	186,150	0	0	182,618	.....	....182,618	(277,740)	0	0	0	186,150	.....	001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.6

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
IRS USD RTR AUG12 2.231.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	11,200,000	2.2310	113,120	0	0	57,021	.....	.....57,021	(261,111)	0	0	0	113,120	.....	001.....
IRS USD RTP AUG14 4.758.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	17,400,000	4.7580	710,964	0	0	390,081	.....	.....390,081	42,906	0	0	0	710,964	.....	001.....
IRS USD RTP AUG13 4.508.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/15/2011	1	17,400,000	4.5080	510,864	0	0	203,529	.....	.....203,529	880	0	0	0	510,864	.....	001.....
IRS USD RTR AUG29 2.8825.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	13,900,000	2.8820	742,000	0	0	702,687	.....	.....702,687	(468,220)	0	0	0	742,000	.....	001.....
IRS USD RTR AUG27 2.4275.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	9,300,000	2.4280	234,000	0	0	99,379	.....	.....99,379	(272,309)	0	0	0	234,000	.....	001.....
IRS USD RTR AUG29 3.3825.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	13,300,000	3.3820	1,069,000	0	0	1,069,874	.....	.....1,069,874	(544,353)	0	0	0	1,098,000	.....	001.....
IRS USD RTP AUG27 3.4275.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	9,600,000	3.4280	298,000	0	0	77,056	.....	.....77,056	(25,712)	0	0	0	298,000	.....	001.....
IRS USD RTP AUG27 3.9275.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	12,000,000	3.9280	196,000	0	0	29,133	.....	.....29,133	(25,107)	0	0	0	196,000	.....	001.....
IRS USD RTP AUG29 3.8825.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	14,400,000	3.8820	875,000	0	0	652,832	.....	.....652,832	104,761	0	0	0	875,000	.....	001.....
IRS USD RTR AUG27 2.9275.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	8,900,000	2.9280	468,000	0	0	340,796	.....	.....340,796	(357,931)	0	0	0	468,000	.....	001.....
IRS USD RTR AUG31 3.65.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	39,100,000	3.6500	3,845,000	0	0	3,729,582	.....	.....3,729,582	(1,798,859)	0	0	0	3,845,000	.....	001.....
IRS USD RTP AUG29 4.3825.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	17,400,000	4.3820	758,000	0	0	531,051	.....	.....531,051	71,455	0	0	0	758,000	.....	001.....
IRS USD RTR AUG29 2.3825.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	16,700,000	2.3820	553,000	0	0	485,021	.....	.....485,021	(427,104)	0	0	0	553,000	.....	001.....
IRS USD RTR AUG27 1.9275.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/22/2011	1	12,000,000	1.9280	113,000	0	0	18,485	.....	.....18,485	(174,005)	0	0	0	113,000	.....	001.....
IRS USD RTR AUG27 0823112.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/23/2011	1	8,000,000	2.9600	425,000	0	0	326,447	.....	.....326,447	(325,406)	0	0	0	425,000	.....	001.....
IRS USD RTP AUG28 0823113....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/23/2011	1	23,000,000	3.7450	1,010,000	0	0	636,172	.....	.....636,172	63,607	0	0	0	1,010,000	.....	001.....
IRS USD RTP AUG27 0823111....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/23/2011	1	10,000,000	3.4600	305,000	0	0	75,576	.....	.....75,576	(26,658)	0	0	0	305,000	.....	001.....
IRS USD RTR AUG28 0823112....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/23/2011	1	6,000,000	2.6900	255,000	0	0	216,325	.....	.....216,325	(194,436)	0	0	0	255,000	.....	001.....
IRS USD RTR AUG28 0823114....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/23/2011	1	26,800,000	2.2450	620,000	0	0	485,127	.....	.....485,127	(645,821)	0	0	0	620,000	.....	001.....
IRS USD RTR AUG28 0823116....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/23/2011	1	21,300,000	3.2450	1,520,000	0	0	1,507,981	.....	.....1,507,981	(867,724)	0	0	0	1,520,000	.....	001.....
IRS USD RTP AUG28 0823112....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/23/2011	1	6,000,000	3.6900	280,000	0	0	176,072	.....	.....176,072	18,586	0	0	0	280,000	.....	001.....
IRS USD RTR AUG28 0823115....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/23/2011	1	22,300,000	2.7450	945,000	0	0	867,031	.....	.....867,031	(743,846)	0	0	0	945,000	.....	001.....
IRS USD RTR AUG22 0823111....	GMxB.....	N/A.....	Interest.....	WRBS.....	08/23/2011	08/23/2011	1	15,000,000	2.0900	255,000	0	0	137,676	.....	.....137,676	(230,771)	0	0	0	255,000	.....	001.....
IRS USD RTR AUG27 0823111....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/23/2011	1	10,000,000	2.4600	260,000	0	0	118,618	.....	.....118,618	(302,123)	0	0	0	260,000	.....	001.....
IRS USD RTP AUG28 0823114....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/23/2011	1	27,900,000	4.2450	855,000	0	0	447,252	.....	.....447,252	19,446	0	0	0	855,000	.....	001.....
IRS USD RTR AUG36 0823111....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/23/2011	1	20,000,000	3.7100	2,400,000	0	0	2,369,023	.....	.....2,369,023	(1,261,661)	0	0	0	2,400,000	.....	001.....
IRS USD RTP AUG22 0823111....	GMxB.....	N/A.....	Interest.....	WRBS.....	08/23/2011	08/23/2011	1	15,000,000	3.0900	320,000	0	0	81,644	.....	.....81,644	(29,376)	0	0	0	320,000	.....	001.....
IRS USD RTR AUG28 0823113....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/23/2011	1	6,000,000	3.1900	425,000	0	0	400,527	.....	.....400,527	(240,281)	0	0	0	425,000	.....	001.....
IRS USD RTR SEP16 3.89.....	GMxB.....	N/A.....	Interest.....	BPA.....	09/01/2011	09/01/2011	1	9,100,000	3.8900	1,200,000	0	0	1,386,683	.....	.....1,386,683	(729,109)	0	0	0	1,200,000	.....	001.....
IRS USD RTR SEP14 2.88.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/01/2011	09/01/2011	1	20,000,000	2.8800	1,231,000	0	0	1,302,934	.....	.....1,302,934	(1,082,016)	0	0	0	1,231,000	.....	001.....
IRS USD RTP SEP14 3.630.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/01/2011	09/01/2011	1	15,000,000	3.6300	1,715,000	0	0	1,227,981	.....	.....1,227,981	216,829	0	0	0	1,715,000	.....	001.....
IRS USD RTP SEP14 4.38.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/01/2011	09/01/2011	1	20,000,000	4.3800	1,339,000	0	0	868,494	.....	.....868,494	118,336	0	0	0	1,339,000	.....	001.....
IRS USD RTP SEP12 3.415.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	25,900,000	3.4150	815,000	0	0	243,584	.....	.....243,584	(62,023)	0	0	0	815,000	.....	001.....
IRS USD RTP SEP12 3.915.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	37,300,000	3.9150	635,000	0	0	113,741	.....	.....113,741	(77,830)	0	0	0	635,000	.....	001.....
IRS USD RTR SEP14 3.37.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	27,700,000	3.3700	2,175,000	0	0	2,206,226	.....	.....2,206,226	(1,128,194)	0	0	0	2,175,000	.....	001.....
IRS USD RTP SEP12 2.915.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	22,400,000	2.9150	1,255,000	0	0	595,021	.....	.....595,021	17,927	0	0	0	1,255,000	.....	001.....
IRS USD RTP SEP14 4.37.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	33,200,000	4.3700	1,475,000	0	0	1,037,651	.....	.....1,037,651	141,416	0	0	0	1,475,000	.....	001.....
IRS USD RTR SEP12 1.915.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	37,300,000	1.9150	320,000	0	0	65,763	.....	.....65,763	(541,344)	0	0	0	320,000	.....	001.....
IRS USD RTR SEP14 2.87.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	28,500,000	2.8700	1,463,000	0	0	1,426,413	.....	.....1,426,413	(953,492)	0	0	0	1,463,000	.....	001.....
IRS USD RTR SEP12 2.415.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	25,100,000	2.4150	570,000	0	0	278,481	.....	.....278,481	(724,122)	0	0	0	570,000	.....	001.....
IRS USD RTR SEP16 3.63.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	28,700,000	3.6300	2,055,000	0	0	2,081,807	.....	.....2,081,807	(849,240)	0	0	0	2,055,000	.....	001.....
IRS USD RTR SEP14 2.37.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	32,200,000	2.3700	1,010,000	0	0	926,598	.....	.....926,598	(816,498)	0	0	0	1,010,000	.....	001.....
IRS USD RTP SEP14 3.87.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/02/2011	1	28,800,000	3.8700	1,795,000	0	0	1,333,401	.....	.....1,333,401	215,537	0	0	0	1,795,000	.....	001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.7

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
IRS USD RTR DEC13 2.5%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	29,000,000	2.5000	1,478,157	0	0	884,962	.....	.....884,962	(538,152)	0	0	0	1,478,157	.....	001.....
IRS USD RTR DEC12 2.5%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	58,000,000	2.5000	2,907,374	0	0	1,667,375	.....	.....1,667,375	(1,108,305)	0	0	0	2,907,374	.....	001.....
IRS USD RTR DEC21 3.0%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	58,000,000	3.0000	4,635,797	0	0	3,047,418	.....	....3,047,418	(1,498,518)	0	0	0	4,635,797	.....	001.....
IRS USD RTR DEC21 2.0%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	73,400,000	2.0000	3,496,794	0	0	2,185,982	.....	....2,185,982	(1,242,591)	0	0	0	3,496,794	.....	001.....
IRS USD RTR DEC16 2.0%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	73,400,000	2.0000	2,742,116	0	0	1,527,788	.....	....1,527,788	(1,101,222)	0	0	0	2,742,116	.....	001.....
IRS USD RTR DEC13 2.0%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	36,700,000	2.0000	1,101,462	0	0	552,435	.....	.....552,435	(504,278)	0	0	0	1,101,462	.....	001.....
IRS USD RTR DEC13 1.5%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	36,700,000	1.5000	563,133	0	0	227,391	.....	.....227,391	(325,818)	0	0	0	563,133	.....	001.....
IRS USD RTR DEC14 2.0%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	73,400,000	2.0000	2,347,232	0	0	1,256,064	.....	....1,256,064	(976,624)	0	0	0	2,347,232	.....	001.....
IRS USD RTR DEC12 1.5%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	73,400,000	1.5000	764,931	0	0	174,287	.....	.....174,287	(510,614)	0	0	0	764,931	.....	001.....
IRS USD RTR DEC13 3.0%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	29,000,000	3.0000	2,261,821	0	0	1,546,410	.....	....1,546,410	(655,152)	0	0	0	2,261,821	.....	001.....
IRS USD RTR DEC16 3.0%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	58,000,000	3.0000	4,291,588	0	0	2,728,936	.....	....2,728,936	(1,411,626)	0	0	0	4,291,588	.....	001.....
IRS USD RTR DEC14 3.0%.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/19/2011	1	58,000,000	3.0000	4,309,594	0	0	2,860,560	.....	....2,860,560	(1,304,759)	0	0	0	4,309,594	.....	001.....
IRS USD RTR DEC12 2.5% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	58,000,000	2.5000	2,722,777	0	0	1,666,695	.....	....1,666,695	(1,110,027)	0	0	0	2,722,777	.....	001.....
IRS USD RTR DEC12 1.5% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	73,400,000	1.5000	644,484	0	0	174,969	.....	.....174,969	(511,360)	0	0	0	644,484	.....	001.....
IRS USD RTR DEC13 3.0% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	29,000,000	3.0000	2,179,748	0	0	1,545,917	.....	....1,545,917	(654,935)	0	0	0	2,179,748	.....	001.....
IRS USD RTR DEC13 2.5% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	29,000,000	2.5000	1,389,257	0	0	884,925	.....	.....884,925	(537,951)	0	0	0	1,389,257	.....	001.....
IRS USD RTR DEC13 2.0% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	36,700,000	2.0000	1,004,480	0	0	552,698	.....	.....552,698	(504,158)	0	0	0	1,004,480	.....	001.....
IRS USD RTR DEC13 1.5% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	36,700,000	1.5000	495,840	0	0	227,693	.....	.....227,693	(325,877)	0	0	0	495,840	.....	001.....
IRS USD RTR DEC14 3.0% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	58,000,000	3.0000	4,140,097	0	0	2,861,731	.....	....2,861,731	(1,304,437)	0	0	0	4,140,097	.....	001.....
IRS USD RTR DEC14 2.0% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	73,400,000	2.0000	2,160,141	0	0	1,258,033	.....	....1,258,033	(976,322)	0	0	0	2,160,141	.....	001.....
IRS USD RTR DEC16 3.0% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	58,000,000	3.0000	4,109,408	0	0	2,728,960	.....	....2,728,960	(1,411,751)	0	0	0	4,109,408	.....	001.....
IRS USD RTR DEC16 2.0% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	73,400,000	2.0000	2,552,092	0	0	1,528,188	.....	....1,528,188	(1,101,366)	0	0	0	2,552,092	.....	001.....
IRS USD RTR DEC21 3.0% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	58,000,000	3.0000	4,507,933	0	0	3,047,420	.....	....3,047,420	(1,498,519)	0	0	0	4,507,933	.....	001.....
IRS USD RTR DEC21 2.0% 02....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/20/2011	1	73,400,000	2.0000	3,353,743	0	0	2,185,982	.....	....2,185,982	(1,242,591)	0	0	0	3,353,743	.....	001.....
IRS USD RTR NOV12 3.995.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/16/2010	11/16/2010	1	50,000,000	3.9380	2,765,000	0	0	8,834,147	.....	....8,834,147	(4,886,063)	0	0	0	2,765,000	.....	004.....
IRS USD RTR NOV12 3.995.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/18/2010	11/18/2010	1	60,000,000	3.9950	3,060,000	0	0	8,781,085	.....	....8,781,085	(2,716,361)	0	0	0	3,060,000	.....	004.....
IRS USD RTR NOV12 3.3825.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	WRBS.....	11/16/2010	11/16/2010	1	50,000,000	3.3820	1,553,750	0	0	4,600,604	.....	....4,600,604	(4,390,150)	0	0	0	1,553,750	.....	004.....
IRS USD RTR NOV12 3.8775.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/18/2010	11/18/2010	1	60,000,000	3.8780	3,342,000	0	0	10,002,572	.....	....10,002,572	(5,817,423)	0	0	0	3,342,000	.....	004.....
IRS USD RTR NOV12 3.955.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	WRBS.....	11/16/2010	11/16/2010	1	50,000,000	3.9550	2,505,000	0	0	7,087,326	.....	....7,087,326	(2,261,688)	0	0	0	2,505,000	.....	004.....
IRS USD RTR NOV12 4.1575.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	BPA.....	11/18/2010	11/18/2010	1	90,000,000	4.1580	6,570,000	0	0	19,393,279	.....	....19,393,279	(8,998,553)	0	0	0	6,570,000	.....	004.....
IRS USD RTR NOV12 3.4075.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	BPA.....	11/18/2010	11/18/2010	1	90,000,000	3.4080	2,880,000	0	0	8,604,647	.....	....8,604,647	(7,953,427)	0	0	0	2,880,000	.....	004.....
IRS USD RTR NOV12 3.705.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	WRBS.....	11/16/2010	11/16/2010	1	50,000,000	3.7050	1,915,000	0	0	5,695,641	.....	....5,695,641	(2,237,338)	0	0	0	1,915,000	.....	004.....
IRS USD RTR NOV12 4.02.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/16/2010	11/16/2010	1	50,000,000	4.0200	2,550,000	0	0	7,460,190	.....	....7,460,190	(2,265,709)	0	0	0	2,550,000	.....	004.....
IRS USD RTR NOV12 3.3775.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	BPA.....	11/18/2010	11/18/2010	1	60,000,000	3.3780	1,884,000	0	0	5,500,928	.....	....5,500,928	(5,256,273)	0	0	0	1,884,000	.....	004.....
IRS USD RTR DEC12 3.30 2.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	12/16/2010	12/16/2010	1	110,000,000	3.3000	2,670,000	0	0	9,251,668	.....	....9,251,668	(9,335,541)	0	0	0	2,670,000	.....	004.....
IRS USD RTR NOV12 3.27.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/16/2010	11/16/2010	1	50,000,000	3.2700	1,080,000	0	0	3,511,338	.....	....3,511,338	(2,129,499)	0	0	0	1,080,000	.....	004.....
IRS USD RTR NOV12 4.005.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	BPA.....	11/18/2010	11/18/2010	1	90,000,000	4.0050	4,644,000	0	0	13,274,945	.....	....13,274,945	(4,075,656)	0	0	0	4,644,000	.....	004.....
IRS USD RTR NOV12 4.1875.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/16/2010	11/16/2010	1	50,000,000	4.1880	3,580,000	0	0	11,040,199	.....	....11,040,199	(5,013,069)	0	0	0	3,580,000	.....	004.....
IRS USD RTR NOV12 3.9075.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	BPA.....	11/18/2010	11/18/2010	1	90,000,000	3.9080	5,076,000	0	0	15,457,965	.....	....15,457,965	(8,760,002)	0	0	0	5,076,000	.....	004.....
IRS USD RTR NOV12 3.88.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/16/2010	11/16/2010	1	50,000,000	3.8800	2,765,000	0	0	8,347,249	.....	....8,347,249	(4,851,044)	0	0	0	2,765,000	.....	004.....
IRS USD RTR NOV12 3.745.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/18/2010	11/18/2010	1	60,000,000	3.7450	2,358,000	0	0	7,099,815	.....	....7,099,815	(2,689,465)	0	0	0	2,358,000	.....	004.....
IRS USD RTR NOV12 4.1275.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/18/2010	11/18/2010	1	60,000,000	4.1280	4,314,000	0	0	12,605,697	.....	....12,605,697	(5,982,172)	0	0	0	4,314,000	.....	004.....
IRS USD RTR NOV12 3.255.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	BPA.....	11/18/2010	11/18/2010	1	90,000,000	3.2550	1,989,000	0	0	6,212,059	.....	....6,212,059	(3,817,719)	0	0	0	1,989,000	.....	004.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
IRS USD RTR DEC12 3.30.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	12/15/2010	12/15/2010	1	..400,000,000	3.3000	9,160,000	0	0	33,642,429	.....	.....33,642,429	..(33,947,421)	0	0	0	9,160,000	.....	004.....
IRS USD RTR NOV12 3.245.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/18/2010	11/18/2010	1	..60,000,000	3.2450	1,302,000	0	0	4,087,409	.....	.....4,087,409	(2,540,177)	0	0	0	1,302,000	.....	004.....
IRS USD RTR NOV12 3.205.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	WRBS.....	11/16/2010	11/16/2010	1	..50,000,000	3.2050	1,040,000	0	0	3,220,652	.....	.....3,220,652	(2,101,981)	0	0	0	1,040,000	.....	004.....
IRS USD RTR NOV12 4.13.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/16/2010	11/16/2010	1	..50,000,000	4.1300	3,590,000	0	0	10,521,597	.....	.....10,521,597	(4,986,767)	0	0	0	3,590,000	.....	004.....
IRS USD RTR NOV12 3.77.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/16/2010	11/16/2010	1	..50,000,000	3.7700	1,960,000	0	0	6,050,101	.....	.....6,050,101	(2,245,380)	0	0	0	1,960,000	.....	004.....
IRS USD RTR NOV12 3.4375.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	11/16/2010	11/16/2010	1	..50,000,000	3.4380	1,565,000	0	0	4,965,453	.....	.....4,965,453	(4,458,740)	0	0	0	1,565,000	.....	004.....
IRS USD RTR NOV12 3.755.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	BPA.....	11/18/2010	11/18/2010	1	..90,000,000	3.7550	3,573,000	0	0	10,748,027	.....	.....10,748,027	(4,036,396)	0	0	0	3,573,000	.....	004.....
IRS USD RTR JUN43 3.854.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	06/02/2011	06/02/2011	1	..88,000,000	3.8540	5,000,000	0	0	14,602,292	.....	.....14,602,292	(8,351,216)	0	0	0	5,000,000	.....	004.....
IRS USD RTR JUN43 3.604.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	06/02/2011	06/02/2011	1	..153,000,000	3.6040	6,500,000	0	0	20,053,867	.....	.....20,053,867	(13,707,211)	0	0	0	6,500,000	.....	004.....
IRS USD RTR JUN43 3.354.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	06/02/2011	06/02/2011	1	..223,000,000	3.3540	6,450,000	0	0	22,370,849	.....	.....22,370,849	..(18,534,300)	0	0	0	6,450,000	.....	004.....
IRS USD RTR JUN13 3.854.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	06/06/2011	06/06/2011	1	..88,000,000	3.8540	4,500,000	0	0	14,595,139	.....	.....14,595,139	(8,349,024)	0	0	0	4,500,000	.....	004.....
IRS USD RTR JUN13 3.604.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	06/06/2011	06/06/2011	1	..153,000,000	3.6040	6,000,000	0	0	20,052,229	.....	.....20,052,229	..(13,700,805)	0	0	0	6,000,000	.....	004.....
IRS USD RTR JUN13 3.354.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	06/06/2011	06/06/2011	1	..223,000,000	3.3540	6,090,000	0	0	22,382,224	.....	.....22,382,224	..(18,522,566)	0	0	0	6,090,000	.....	004.....
IRS USD RTR JUN13 3.854.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	06/14/2011	06/14/2011	1	..88,000,000	3.8540	4,700,000	0	0	14,604,315	.....	.....14,604,315	(8,341,048)	0	0	0	4,700,000	.....	004.....
IRS USD RTR JUN13 3.354.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	06/14/2011	06/14/2011	1	..222,200,000	3.3540	6,350,000	0	0	22,380,015	.....	.....22,380,015	..(18,425,992)	0	0	0	6,350,000	.....	004.....
IRS USD RTR JUN13 3.604.....	PORTFOLIO HEDGE.....	N/A.....	Interest.....	DBL.....	06/14/2011	06/14/2011	1	..153,200,000	3.6040	6,300,000	0	0	20,115,177	.....	.....20,115,177	..(13,700,144)	0	0	0	6,300,000	.....	004.....
0139999. Total-Purchased Options-Hedging Other-Other.....										..328,289,653	0	0	633,389,572	XXX	..633,389,572	..(370,563,377)	0	0	0	..328,289,653	XXX.....	XXX.....
0149999. Total-Purchased Options-Hedging Other.....										..421,320,708	74,564,659	..29,732,354	996,370,999	XXX	1,026,610,999	..(387,689,327)	0	0	0	..495,483,255	XXX.....	XXX.....
0369999. Total-Purchased Options-Call Options and Warrants.....										..10,610,852	..18,865,854	0	39,067,509	XXX	..39,067,509	9,832,875	0	0	0	..29,860,097	XXX.....	XXX.....
0379999. Total-Purchased Options-Put Options.....										0	..55,573,936	0	40,454,427	XXX	..40,454,427	..(15,119,508)	0	0	0	..55,573,936	XXX.....	XXX.....
0399999. Total-Purchased Options-Floors.....										..81,000,000	0	..29,732,354	279,138,071	XXX	..309,378,071	..(18,376,116)	0	0	0	..81,000,000	XXX.....	XXX.....
0409999. Total-Purchased Options-Collars.....										..1,420,204	124,870	0	4,321,419	XXX	4,321,419	..6,536,798	0	0	0	759,569	XXX.....	XXX.....
0419999. Total-Purchased Options-Other.....										..328,289,653	0	0	633,389,572	XXX	..633,389,572	..(370,563,377)	0	0	0	..328,289,653	XXX.....	XXX.....
0429999. Total-Purchased Options.....										..421,320,708	74,564,659	..29,732,354	996,370,999	XXX	1,026,610,999	..(387,689,327)	0	0	0	..495,483,255	XXX.....	XXX.....

Written Options - Hedging Other - Collars

MSO Collar 12.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/20/2012	0	567,000	S&P500.....	(19,732)	0	0	38,653	.....	.....38,653	30,977	0	0	0	685	.....	003.....
SCS Collar 10.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	10/15/2010	10/14/2015	204	88,000	S&P500.....	(2,058)	0	0	6,296	.....	.....6,296	5,600	0	0	0	834	.....	003.....
SCS Collar 100.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	04/15/2011	04/16/2012	4,998	300,000	WTI LIGHT.....	(4,299)	0	0	(996)	.....	.....(996)	11,910	0	0	0	326	.....	003.....
SCS Collar 101.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	05/16/2011	05/14/2012	243	475,000	WTI LIGHT.....	(6,907)	0	0	31,542	.....	.....31,542	21,538	0	0	0	840	.....	003.....
SCS Collar 102.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	05/16/2011	05/14/2012	72	316,000	GOLDLNP.....	(4,595)	0	0	14,520	.....	.....14,520	9,075	0	0	0	559	.....	003.....
SCS Collar 103.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	05/16/2011	05/14/2012	2,730	..2,224,000	MSCIEAFE.....	(32,337)	0	0	(54,560)	.....	.....(54,560)	182,435	0	0	0	3,932	.....	003.....
SCS Collar 104.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	05/16/2011	05/14/2012	225	..3,044,000	Russel2000.....	(44,260)	0	0	85,929	.....	.....85,929	241,122	0	0	0	5,381	.....	003.....
SCS Collar 105.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	05/16/2011	05/14/2014	2,009	345,000	Russel2000.....	(6,952)	0	0	(2,919)	.....	.....(2,919)	32,179	0	0	0	2,531	.....	003.....
SCS Collar 106.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	05/16/2011	05/14/2014	6,389	..1,543,000	Russel2000.....	(31,091)	0	0	(4,935)	.....	.....(4,935)	115,719	0	0	0	11,320	.....	003.....
SCS Collar 110.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	05/16/2011	05/14/2012	799	..4,251,000	S&P500.....	(61,810)	0	0	243,643	.....	.....243,643	323,410	0	0	0	7,515	.....	003.....
SCS Collar 111.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	05/16/2011	05/14/2014	1,914	372,000	S&P500.....	(7,496)	0	0	12,581	.....	.....12,581	34,086	0	0	0	2,729	.....	003.....
SCS Collar 112.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	05/16/2011	05/14/2014	1,112	..2,108,000	S&P500.....	(42,476)	0	0	47,649	.....	.....47,649	141,189	0	0	0	15,465	.....	003.....
SCS Collar 116.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	06/15/2011	06/14/2012	3,604	237,000	GOLDLNP.....	(3,410)	0	0	7,572	.....	.....7,572	6,945	0	0	0	544	.....	003.....
SCS Collar 117.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	06/15/2011	06/14/2012	5,009	386,000	WTI LIGHT.....	(5,555)	0	0	27,458	.....	.....27,458	21,010	0	0	0	887	.....	003.....
SCS Collar 118.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	06/15/2011	06/14/2012	746	..9,589,000	S&P500.....	(137,986)	0	0	606,707	.....	.....606,707	626,447	0	0	0	22,029	.....	003.....
SCS Collar 119.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	06/15/2011	06/16/2014	3,375	299,000	S&P500.....	(7,209)	0	0	16,310	.....	.....16,310	27,050	0	0	0	2,240	.....	003.....
SCS Collar 120.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/16/2014	6,501	..1,845,000	S&P500.....	(44,483)	0	0	48,290	.....	.....48,290	116,397	0	0	0	13,820	.....	003.....

QE068

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06:9

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
SCS Collar 121.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/14/2016	2,639	318,000	S&P500.....	(267)	0	0	20,465	.....	.....20,465	31,829	0	0	0	3,285	.....	003.....
SCS Collar 122.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/14/2016	3,514	4,018,000	S&P500.....	(3,375)	0	0	173,152	.....	.....173,152	321,944	0	0	0	41,511	.....	003.....
SCS Collar 123.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/14/2016	1,707	4,471,000	S&P500.....	(3,756)	0	0	134,011	.....	.....134,011	279,361	0	0	0	46,191	.....	003.....
SCS Collar 124.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/14/2012	18,909	6,001,000	Russel2000.....	(86,354)	0	0	392,597	.....	.....392,597	531,342	0	0	0	13,786	.....	003.....
SCS Collar 125.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/16/2014	3,709	144,000	Russel2000.....	(3,472)	0	0	4,730	.....	.....4,730	14,117	0	0	0	1,079	.....	003.....
SCS Collar 126.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/16/2014	6,713	1,456,000	Russel2000.....	(35,104)	0	0	30,514	.....	.....30,514	111,424	0	0	0	10,907	.....	003.....
SCS Collar 127.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/14/2016	2,530	392,000	Russel2000.....	(329)	0	0	9,443	.....	.....9,443	39,291	0	0	0	4,050	.....	003.....
SCS Collar 128.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/14/2016	11,698	4,933,000	Russel2000.....	(4,144)	0	0	110,145	.....	.....110,145	414,368	0	0	0	50,964	.....	003.....
SCS Collar 129.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/14/2016	4,318	1,868,000	Russel2000.....	(1,569)	0	0	32,118	.....	.....32,118	126,672	0	0	0	19,299	.....	003.....
SCS Collar 130.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	06/15/2011	06/14/2012	1,596	3,461,000	MSCIEAFE.....	(49,804)	0	0	(74,683)	.....	.....(74,683)	234,705	0	0	0	7,951	.....	003.....
SCS Collar 131.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/16/2012	13,760	96,000	GOLDLNP.....	(1,316)	0	0	2,353	.....	.....2,353	3,472	0	0	0	263	.....	003.....
SCS Collar 132.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	07/15/2011	07/16/2012	1,030	133,000	MSCIEAFE.....	(1,091)	0	0	(3,400)	.....	.....(3,400)	9,031	0	0	0	364	.....	003.....
SCS Collar 133.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/16/2012	3,412	138,000	S&P500.....	(1,132)	0	0	8,229	.....	.....8,229	10,947	0	0	0	378	.....	003.....
SCS Collar 134.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/16/2012	5,466	133,000	Russel2000.....	(1,091)	0	0	3,295	.....	.....3,295	11,504	0	0	0	364	.....	003.....
SCS Collar 135.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2014	1,317	457,000	S&P500.....	(11,320)	0	0	13,685	.....	.....13,685	41,150	0	0	0	3,482	.....	003.....
SCS Collar 136.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2014	12,157	485,000	Russel2000.....	(12,013)	0	0	(5,382)	.....	.....(5,382)	45,478	0	0	0	3,695	.....	003.....
SCS Collar 137.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2016	3,068	804,000	S&P500.....	(1,495)	0	0	25,357	.....	.....25,357	77,342	0	0	0	8,387	.....	003.....
SCS Collar 138.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2016	1,789	786,000	Russel2000.....	(1,462)	0	0	(16,268)	.....	.....(16,268)	74,635	0	0	0	8,199	.....	003.....
SCS Collar 139.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2014	11,474	1,401,000	S&P500.....	(34,703)	0	0	17,408	.....	.....17,408	90,456	0	0	0	10,675	.....	003.....
SCS Collar 14.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2010	11/14/2013	625	810,000	Russel2000.....	(19,011)	0	0	68,662	.....	.....68,662	65,200	0	0	0	5,202	.....	003.....
SCS Collar 140.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/16/2012	5,406	123,000	WTI LIGHT.....	(1,686)	0	0	4,355	.....	.....4,355	6,653	0	0	0	337	.....	003.....
SCS Collar 141.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/16/2012	2,521	2,478,000	MSCIEAFE.....	(33,973)	0	0	(59,939)	.....	.....(59,939)	160,265	0	0	0	6,786	.....	003.....
SCS Collar 142.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2014	13,925	1,274,000	Russel2000.....	(31,557)	0	0	(13,010)	.....	.....(13,010)	95,433	0	0	0	9,707	.....	003.....
SCS Collar 143.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2016	19,881	3,423,000	S&P500.....	(6,367)	0	0	88,864	.....	.....88,864	271,728	0	0	0	35,708	.....	003.....
SCS Collar 144.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2016	5,412	2,758,000	Russel2000.....	(5,130)	0	0	(18,437)	.....	.....(18,437)	183,049	0	0	0	28,771	.....	003.....
SCS Collar 145.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2016	3,415	5,309,000	S&P500.....	(9,875)	0	0	89,548	.....	.....89,548	330,460	0	0	0	55,382	.....	003.....
SCS Collar 146.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/16/2012	1,680	4,244,000	Russel2000.....	(58,185)	0	0	97,805	.....	.....97,805	367,139	0	0	0	11,623	.....	003.....
SCS Collar 147.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/16/2012	14,646	7,048,000	S&P500.....	(96,628)	0	0	370,331	.....	.....370,331	530,049	0	0	0	19,302	.....	003.....
SCS Collar 148.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	07/15/2011	07/14/2016	887	5,057,000	Russel2000.....	(9,406)	0	0	(55,877)	.....	.....(55,877)	410,009	0	0	0	52,753	.....	003.....
SCS Collar 149.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/15/2016	11,515	7,363,000	S&P500.....	(222,215)	0	0	224,589	.....	.....224,589	446,058	0	0	0	77,589	.....	003.....
SCS Collar 15.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2010	11/14/2013	848	179,000	Russel2000.....	(4,202)	0	0	20,381	.....	.....20,381	19,012	0	0	0	1,150	.....	003.....
SCS Collar 150.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/15/2016	9,345	4,589,000	S&P500.....	(138,496)	0	0	300,987	.....	.....300,987	375,553	0	0	0	48,357	.....	003.....
SCS Collar 151.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/15/2016	398	529,000	S&P500.....	(15,965)	0	0	58,882	.....	.....58,882	55,979	0	0	0	5,574	.....	003.....
SCS Collar 152.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/14/2014	4,374	2,621,000	S&P500.....	(95,326)	0	0	128,224	.....	.....128,224	171,463	0	0	0	20,337	.....	003.....
SCS Collar 153.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/14/2014	1,007	460,000	S&P500.....	(16,730)	0	0	46,115	.....	.....46,115	44,710	0	0	0	3,569	.....	003.....
SCS Collar 154.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/14/2012	9,927	6,628,000	S&P500.....	(90,340)	0	0	658,343	.....	.....658,343	486,036	0	0	0	20,444	.....	003.....
SCS Collar 155.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH.....	08/15/2011	08/15/2016	3,950	2,533,000	Russel2000.....	(76,446)	0	0	90,471	.....	.....90,471	170,888	0	0	0	26,692	.....	003.....
SCS Collar 156.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/15/2016	8,208	5,427,000	Russel2000.....	(163,787)	0	0	319,423	.....	.....319,423	467,820	0	0	0	57,168	.....	003.....
SCS Collar 157.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/15/2016	4,757	661,000	Russel2000.....	(19,949)	0	0	56,426	.....	.....56,426	70,798	0	0	0	6,965	.....	003.....
SCS Collar 158.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/14/2014	839	1,572,000	Russel2000.....	(57,174)	0	0	75,485	.....	.....75,485	120,543	0	0	0	12,198	.....	003.....
SCS Collar 159.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/14/2014	9,593	228,000	Russel2000.....	(8,292)	0	0	19,178	.....	.....19,178	23,361	0	0	0	1,769	.....	003.....
SCS Collar 16.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2010	11/16/2015	5,625	1,202,000	Russel2000.....	(10,061)	0	0	83,867	.....	.....83,867	104,659	0	0	0	11,534	.....	003.....
SCS Collar 160.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/14/2012	1,258	4,002,000	Russel2000.....	(54,547)	0	0	475,354	.....	.....475,354	381,878	0	0	0	12,344	.....	003.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
SCS Collar 161.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/14/2012	7,398	1,782,000	MSCIEAFE.....	(24,289)	0	0	51,143	.....	.....51,143	130,268	0	0	0	5,497	.....	003.....
SCS Collar 162.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH.....	08/15/2011	08/14/2012	3,897	173,000	GOLDLNPM.....	(2,358)	0	0	(588)	.....	.....(588)	8,264	0	0	0	534	.....	003.....
SCS Collar 163.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	08/15/2011	08/14/2012	632	254,000	WTI LIGHT.....	(3,462)	0	0	17,139	.....	.....17,139	13,112	0	0	0	783	.....	003.....
SCS Collar 164.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/15/2011	09/14/2012	14,634	539,000	WTI LIGHT.....	(6,910)	0	0	60,478	.....	.....60,478	34,237	0	0	0	1,841	.....	003.....
SCS Collar 165.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/14/2012	6,259	539,000	GOLDLNPM.....	(6,899)	0	0	(7,559)	.....	.....(7,559)	27,133	0	0	0	1,841	.....	003.....
SCS Collar 166.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/14/2012	7,190	2,241,000	MSCIEAFE.....	(28,730)	0	0	177,541	.....	.....177,541	175,221	0	0	0	7,654	.....	003.....
SCS Collar 167.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/14/2012	18,986	3,756,000	Russel2000.....	(48,152)	0	0	522,843	.....	.....522,843	386,693	0	0	0	12,829	.....	003.....
SCS Collar 168.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/15/2014	1,509	608,000	Russel2000.....	(20,952)	0	0	60,793	.....	.....60,793	64,334	0	0	0	4,804	.....	003.....
SCS Collar 169.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/15/2014	5,604	1,421,000	Russel2000.....	(48,968)	0	0	93,038	.....	.....93,038	114,598	0	0	0	11,228	.....	003.....
SCS Collar 17.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	11/15/2010	11/16/2015	554	865,000	Russel2000.....	(7,240)	0	0	51,814	.....	.....51,814	60,875	0	0	0	8,301	.....	003.....
SCS Collar 170.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/14/2016	23,097	1,020,000	Russel2000.....	(32,120)	0	0	97,745	.....	.....97,745	110,901	0	0	0	10,849	.....	003.....
SCS Collar 171.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/14/2016	10,600	6,797,000	Russel2000.....	(214,038)	0	0	483,537	.....	.....483,537	600,710	0	0	0	72,293	.....	003.....
SCS Collar 172.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/14/2016	9,526	3,730,000	Russel2000.....	(117,458)	0	0	179,749	.....	.....179,749	259,898	0	0	0	39,672	.....	003.....
SCS Collar 173.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/14/2012	754	8,055,000	S&P500.....	(103,265)	0	0	883,820	.....	.....883,820	652,632	0	0	0	27,513	.....	003.....
SCS Collar 174.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/15/2014	4,374	416,000	S&P500.....	(14,335)	0	0	39,362	.....	.....39,362	40,307	0	0	0	3,287	.....	003.....
SCS Collar 175.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/15/2014	709	1,814,000	S&P500.....	(62,510)	0	0	99,207	.....	.....99,207	123,811	0	0	0	14,333	.....	003.....
SCS Collar 176.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	09/15/2011	09/14/2016	22,733	1,166,000	S&P500.....	(36,717)	0	0	104,517	.....	.....104,517	119,456	0	0	0	12,402	.....	003.....
SCS Collar 177.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	09/15/2011	09/14/2016	12,213	4,405,000	S&P500.....	(138,713)	0	0	257,793	.....	.....257,793	356,378	0	0	0	46,852	.....	003.....
SCS Collar 178.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	09/15/2011	09/14/2016	18,305	6,504,000	S&P500.....	(204,685)	0	0	207,189	.....	.....207,189	399,035	0	0	0	69,177	.....	003.....
SCS Collar 179.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/15/2012	16,065	8,836,000	S&P500.....	(108,679)	0	0	917,169	.....	.....917,169	686,192	0	0	0	32,847	.....	003.....
SCS Collar 180.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2014	15,362	488,000	S&P500.....	(13,866)	0	0	52,171	.....	.....52,171	48,744	0	0	0	3,918	.....	003.....
SCS Collar 181.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2014	12,101	2,592,000	S&P500.....	(73,646)	0	0	164,591	.....	.....164,591	182,896	0	0	0	20,808	.....	003.....
SCS Collar 182.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2016	9,983	6,051,000	S&P500.....	(12,090)	0	0	71,318	.....	.....71,318	67,161	0	0	0	64,948	.....	003.....
SCS Collar 183.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2016	7,802	3,332,000	S&P500.....	(63,540)	0	0	248,674	.....	.....248,674	279,624	0	0	0	35,764	.....	003.....
SCS Collar 184.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2016	4,612	634,000	S&P500.....	(115,391)	0	0	290,565	.....	.....290,565	390,321	0	0	0	6,805	.....	003.....
SCS Collar 185.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	10/17/2011	10/15/2012	4,475	3,752,000	Russel2000.....	(46,151)	0	0	556,862	.....	.....556,862	373,776	0	0	0	13,948	.....	003.....
SCS Collar 186.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2014	3,795	379,000	Russel2000.....	(10,766)	0	0	55,238	.....	.....55,238	42,741	0	0	0	3,043	.....	003.....
SCS Collar 187.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2014	3,193	1,788,000	Russel2000.....	(50,789)	0	0	174,940	.....	.....174,940	152,460	0	0	0	14,354	.....	003.....
SCS Collar 188.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2016	2,845	951,000	Russel2000.....	(18,133)	0	0	141,732	.....	.....141,732	110,512	0	0	0	10,208	.....	003.....
SCS Collar 189.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2016	1,833	3,311,000	Russel2000.....	(63,133)	0	0	345,274	.....	.....345,274	307,105	0	0	0	35,539	.....	003.....
SCS Collar 190.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/14/2016	1,756	3,517,000	Russel2000.....	(67,061)	0	0	257,210	.....	.....257,210	255,701	0	0	0	37,750	.....	003.....
SCS Collar 191.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/15/2012	1,042	2,276,000	MSCIEAFE.....	(27,995)	0	0	138,931	.....	.....138,931	176,233	0	0	0	8,461	.....	003.....
SCS Collar 192.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/15/2012	481	908,000	GOLDLNPM.....	(11,168)	0	0	14,184	.....	.....14,184	43,164	0	0	0	3,375	.....	003.....
SCS Collar 193.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	10/17/2011	10/15/2012	315	707,000	Generic 13th CL Future	(8,695)	0	0	92,745	.....	.....92,745	47,300	0	0	0	2,628	.....	003.....
SCS Collar 194.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2012	240	13,440,000	S&P500.....	(154,560)	0	0	1,134,615	.....	.....1,134,615	1,122,185	0	0	0	53,596	.....	003.....
SCS Collar 195.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2014	181	388,000	S&P500.....	(11,423)	0	0	29,395	.....	.....29,395	38,260	0	0	0	3,166	.....	003.....
SCS Collar 196.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2014	8,670	3,280,000	S&P500.....	(96,563)	0	0	173,862	.....	.....173,862	242,030	0	0	0	26,767	.....	003.....
SCS Collar 197.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2016	298	592,000	S&P500.....	(14,948)	0	0	44,680	.....	.....44,680	60,077	0	0	0	6,413	.....	003.....
SCS Collar 198.....	LIFE HEDGE.....	N/A.....	Equity/Index	DBL.....	11/15/2011	11/14/2016	3,502	3,691,000	S&P500.....	(93,198)	0	0	216,753	.....	.....216,753	309,698	0	0	0	39,986	.....	003.....
SCS Collar 199.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2016	16,707	9,650,000	S&P500.....	(243,662)	0	0	386,205	.....	.....386,205	633,826	0	0	0	104,542	.....	003.....
SCS Collar 200.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2012	952	5,339,000	Russel2000.....	(61,398)	0	0	532,447	.....	.....532,447	532,474	0	0	0	21,291	.....	003.....
SCS Collar 201.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2014	6,563	266,000	Russel2000.....	(7,831)	0	0	20,998	.....	.....20,998	28,065	0	0	0	2,171	.....	003.....

QE06.10

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.11

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
SCS Collar 202.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2014	2,759	2,348,000	Russel2000.....	(69,125)	0	0	134,068	.....	.....134,068	195,721	0	0	0	19,161	.....	003.....
SCS Collar 203.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2016	22,656	531,000	Russel2000.....	(13,408)	0	0	40,471	.....	.....40,471	56,912	0	0	0	5,753	.....	003.....
SCS Collar 204.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2016	10,574	4,432,000	Russel2000.....	(111,908)	0	0	253,501	.....	.....253,501	392,835	0	0	0	48,013	.....	003.....
SCS Collar 205.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2016	16,508	4,510,000	Russel2000.....	(113,878)	0	0	159,354	.....	.....159,354	314,273	0	0	0	48,858	.....	003.....
SCS Collar 206.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2012	1,146	257,000	Russel2000.....	(1,545)	0	0	31,172	.....	.....31,172	26,821	0	0	0	1,025	.....	003.....
SCS Collar 207.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2012	6,528	3,273,000	MSCIEAFE.....	(37,640)	0	0	227,056	.....	.....227,056	249,635	0	0	0	13,052	.....	003.....
SCS Collar 208.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2012	1,318	711,000	Generic 13th CL Future	(8,177)	0	0	60,250	.....	.....60,250	41,848	0	0	0	2,835	.....	003.....
SCS Collar 209.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2011	11/14/2012	11,430	662,000	GOLDLNP.....	(7,616)	0	0	(11,640)	.....	.....(11,640)	34,335	0	0	0	2,640	.....	003.....
SCS Collar 210.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2010	11/14/2013	18,339	444,000	S&P500.....	(10,478)	0	0	51,475	.....	.....51,475	41,889	0	0	0	2,852	.....	003.....
SCS Collar 211.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/14/2012	16,128	19,386,000	S&P500.....	(214,409)	0	0	1,787,341	.....	.....1,787,341	1,510,998	0	0	0	82,216	.....	003.....
SCS Collar 211.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/15/2014	10,930	667,000	S&P500.....	(19,822)	0	0	66,479	.....	.....66,479	67,237	0	0	0	5,530	.....	003.....
SCS Collar 212.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/15/2014	2,893	3,135,000	S&P500.....	(93,166)	0	0	206,610	.....	.....206,610	232,379	0	0	0	25,994	.....	003.....
SCS Collar 213.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/14/2016	4,501	1,160,000	S&P500.....	(33,710)	0	0	120,252	.....	.....120,252	121,706	0	0	0	12,678	.....	003.....
SCS Collar 214.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/14/2016	1,032	6,655,000	S&P500.....	(193,394)	0	0	529,195	.....	.....529,195	572,930	0	0	0	72,733	.....	003.....
SCS Collar 215.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/14/2016	19,986	10,783,000	S&P500.....	(313,354)	0	0	591,519	.....	.....591,519	723,437	0	0	0	117,848	.....	003.....
SCS Collar 216.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/14/2012	15,683	411,000	S&P500.....	(2,289)	0	0	42,972	.....	.....42,972	34,253	0	0	0	1,743	.....	003.....
SCS Collar 217.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/15/2014	28,578	275,000	S&P500.....	(3,635)	0	0	24,857	.....	.....24,857	22,145	0	0	0	2,280	.....	003.....
SCS Collar 218.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/14/2012	4,289	8,957,000	Russel2000.....	(99,064)	0	0	1,047,132	.....	.....1,047,132	892,224	0	0	0	37,987	.....	003.....
SCS Collar 219.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/15/2014	5,975	518,000	Russel2000.....	(15,395)	0	0	59,318	.....	.....59,318	57,072	0	0	0	4,295	.....	003.....
SCS Collar 22.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2010	11/14/2013	2,556	764,000	S&P500.....	(17,931)	0	0	55,104	.....	.....55,104	47,564	0	0	0	4,907	.....	003.....
SCS Collar 220.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/15/2014	15,792	2,428,000	Russel2000.....	(72,160)	0	0	207,082	.....	.....207,082	211,179	0	0	0	20,132	.....	003.....
SCS Collar 221.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/14/2016	4,717	678,000	Russel2000.....	(19,703)	0	0	70,236	.....	.....70,236	74,907	0	0	0	7,410	.....	003.....
SCS Collar 222.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	12/15/2011	12/14/2016	906	5,827,000	Russel2000.....	(169,333)	0	0	477,970	.....	.....477,970	531,888	0	0	0	63,684	.....	003.....
SCS Collar 223.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2011	12/14/2016	18,087	6,370,000	Russel2000.....	(185,112)	0	0	417,280	.....	.....417,280	469,816	0	0	0	69,618	.....	003.....
SCS Collar 224.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	12/15/2011	12/14/2012	24,024	184,000	Russel2000.....	(1,025)	0	0	23,215	.....	.....23,215	18,879	0	0	0	780	.....	003.....
SCS Collar 225.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	12/15/2011	12/15/2014	1,620	131,000	Russel2000.....	(1,732)	0	0	14,275	.....	.....14,275	12,107	0	0	0	1,086	.....	003.....
SCS Collar 226.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	12/15/2011	12/14/2012	4,679	5,579,000	MSCIEAFE.....	(61,704)	0	0	621,893	.....	.....621,893	457,828	0	0	0	23,661	.....	003.....
SCS Collar 227.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	12/15/2011	12/14/2012	15,322	1,387,000	Generic 13th CL Future	(15,340)	0	0	105,645	.....	.....105,645	90,454	0	0	0	5,882	.....	003.....
SCS Collar 228.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	12/15/2011	12/14/2012	14,425	1,533,000	GOLDLNP.....	(16,955)	0	0	73,323	.....	.....73,323	76,923	0	0	0	6,501	.....	003.....
SCS Collar 229.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2013	4,143	1,447,000	GOLDLNP.....	0	(18,044)	0	14,567	.....	.....14,567	32,611	0	0	0	6,494	.....	003.....
SCS Collar 23.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	11/15/2010	11/16/2015	7,790	319,000	S&P500.....	(2,686)	0	0	35,594	.....	.....35,594	33,493	0	0	0	3,061	.....	003.....
SCS Collar 230.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2013	1,651	18,506,000	S&P500.....	0	(230,752)	0	734,140	.....	.....734,140	964,892	0	0	0	83,048	.....	003.....
SCS Collar 231.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2015	16,346	4,903,000	S&P500.....	0	(166,690)	0	72,263	.....	.....72,263	238,952	0	0	0	41,265	.....	003.....
SCS Collar 232.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/17/2017	15,117	3,843,000	S&P500.....	0	(137,968)	0	84,996	.....	.....84,996	222,964	0	0	0	42,413	.....	003.....
SCS Collar 233.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/17/2017	8,324	9,414,000	S&P500.....	0	(337,973)	0	104,309	.....	.....104,309	442,282	0	0	0	103,898	.....	003.....
SCS Collar 234.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2013	1,584	1,302,000	S&P500.....	0	(9,158)	0	61,818	.....	.....61,818	70,976	0	0	0	5,843	.....	003.....
SCS Collar 235.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2015	6,475	232,000	S&P500.....	0	(4,074)	0	7,540	.....	.....7,540	11,614	0	0	0	1,953	.....	003.....
SCS Collar 236.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/17/2017	1,219	172,000	S&P500.....	0	(1,446)	0	7,101	.....	.....7,101	8,548	0	0	0	1,898	.....	003.....
SCS Collar 237.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/17/2017	22,074	689,000	Russel2000.....	0	(24,739)	0	20,796	.....	.....20,796	45,535	0	0	0	7,604	.....	003.....
SCS Collar 238.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/17/2017	1,113	4,213,000	Russel2000.....	0	(151,271)	0	80,212	.....	.....80,212	231,483	0	0	0	46,497	.....	003.....
SCS Collar 239.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2012	01/14/2015	21,465	728,000	S&P500.....	0	(24,752)	0	22,700	.....	.....22,700	47,452	0	0	0	6,127	.....	003.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
SCS Collar 24.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	11/15/2010	11/16/2015	6,862	2,551,000	S&P500.....	(24,413)	0	0	204,293	.....	.....204,293	208,558	0	0	0	24,479	.....	003.....
SCS Collar 240.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/17/2017	1,038	953,000	S&P500.....	0	(34,213)	0	34,132	.....	.....34,132	68,345	0	0	0	10,518	.....	003.....
SCS Collar 241.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2015	18,208	696,000	Russel2000.....	0	(23,664)	0	22,571	.....	.....22,571	46,235	0	0	0	5,858	.....	003.....
SCS Collar 242.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2015	17,893	3,489,000	Russel2000.....	0	(118,626)	0	62,764	.....	.....62,764	181,390	0	0	0	29,364	.....	003.....
SCS Collar 243.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/17/2017	2,144	5,636,000	Russel2000.....	0	(202,332)	0	50,080	.....	.....50,080	252,413	0	0	0	62,202	.....	003.....
SCS Collar 244.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2013	9,479	725,000	Russel2000.....	0	(5,097)	0	38,474	.....	.....38,474	43,571	0	0	0	3,254	.....	003.....
SCS Collar 245.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/17/2017	1,074	120,000	Russel2000.....	0	(1,009)	0	9,450	.....	.....9,450	10,459	0	0	0	1,324	.....	003.....
SCS Collar 246.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2013	21,555	4,981,000	MSCIEAFE.....	0	(62,113)	0	236,817	.....	.....236,817	298,930	0	0	0	22,353	.....	003.....
SCS Collar 247.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2013	23,016	328,000	MSCIEAFE.....	0	(2,306)	0	17,254	.....	.....17,254	19,560	0	0	0	1,472	.....	003.....
SCS Collar 248.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2013	8,803	8,875,000	Russel2000.....	0	(110,671)	0	407,756	.....	.....407,756	518,427	0	0	0	39,828	.....	003.....
SCS Collar 249.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	01/18/2012	01/14/2013	1,412	1,609,000	Generic 13th CL Future	0	(20,064)	0	(207,964)	.....	.....(207,964)	(187,900)	0	0	0	7,221	.....	003.....
SCS Collar 25.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	11/15/2010	11/16/2015	7,823	802,000	S&P500.....	(8,317)	0	0	44,292	.....	.....44,292	49,511	0	0	0	7,696	.....	003.....
SCS Collar 250.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	02/15/2012	02/14/2013	925	1,092,000	GOLDLNPM.....	0	(14,065)	0	(19,925)	.....	.....(19,925)	(5,860)	0	0	0	5,156	.....	003.....
SCS Collar 251.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	02/15/2012	02/14/2013	32,056	212,000	GOLDLNPM.....	0	(1,569)	0	(3,027)	.....	.....(3,027)	(1,458)	0	0	0	1,001	.....	003.....
SCS Collar 252.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPOCH.....	02/15/2012	02/14/2013	2,922	488,000	MSCIEAFE.....	0	(3,611)	0	3,972	.....	.....3,972	7,583	0	0	0	2,304	.....	003.....
SCS Collar 253.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2012	02/14/2013	44,328	5,486,000	MSCIEAFE.....	0	(70,660)	0	21,559	.....	.....21,559	92,219	0	0	0	25,902	.....	003.....
SCS Collar 254.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPOCH.....	02/15/2012	02/14/2013	12,231	934,000	Russel2000.....	0	(6,912)	0	16,946	.....	.....16,946	23,858	0	0	0	4,410	.....	003.....
SCS Collar 255.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/14/2013	549	8,988,000	Russel2000.....	0	(115,765)	0	110,644	.....	.....110,644	226,410	0	0	0	42,436	.....	003.....
SCS Collar 256.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/14/2017	771	111,000	S&P500.....	0	(999)	0	3,977	.....	.....3,977	4,976	0	0	0	1,235	.....	003.....
SCS Collar 257.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/14/2013	26,690	17,738,000	S&P500.....	0	(228,455)	0	343,880	.....	.....343,880	572,335	0	0	0	83,748	.....	003.....
SCS Collar 258.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/14/2017	24,414	147,000	S&P500.....	0	(1,323)	0	3,649	.....	.....3,649	4,972	0	0	0	1,635	.....	003.....
SCS Collar 259.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/17/2015	2,841	377,000	S&P500.....	0	(6,570)	0	7,123	.....	.....7,123	13,694	0	0	0	3,225	.....	003.....
SCS Collar 260.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/14/2017	10,173	4,200,000	S&P500.....	0	(153,213)	0	16,941	.....	.....16,941	170,154	0	0	0	46,722	.....	003.....
SCS Collar 261.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/14/2013	2,170	1,937,000	S&P500.....	0	(14,334)	0	51,385	.....	.....51,385	65,719	0	0	0	9,145	.....	003.....
SCS Collar 262.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/14/2017	37,529	7,187,000	S&P500.....	0	(262,176)	0	(32,239)	.....	.....(32,239)	229,938	0	0	0	79,950	.....	003.....
SCS Collar 263.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPOCH.....	02/15/2012	02/14/2017	679	1,462,000	S&P500.....	0	(53,333)	0	21,795	.....	.....21,795	75,128	0	0	0	16,264	.....	003.....
SCS Collar 264.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/17/2015	1,014	766,000	S&P500.....	0	(26,016)	0	7,840	.....	.....7,840	33,856	0	0	0	6,553	.....	003.....
SCS Collar 265.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPOCH.....	02/15/2012	02/14/2017	26,608	7,017,000	Russel2000.....	0	(255,946)	0	(123,450)	.....	.....(123,450)	132,496	0	0	0	78,059	.....	003.....
SCS Collar 266.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPOCH.....	02/15/2012	02/14/2017	16,422	656,000	Russel2000.....	0	(23,928)	0	(7,696)	.....	.....(7,696)	16,231	0	0	0	7,298	.....	003.....
SCS Collar 267.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/17/2015	2,862	4,032,000	S&P500.....	0	(136,938)	0	(2,724)	.....	.....(2,724)	134,214	0	0	0	34,495	.....	003.....
SCS Collar 268.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPOCH.....	02/15/2012	02/17/2015	7,736	266,000	Russel2000.....	0	(4,637)	0	1,206	.....	.....1,206	5,843	0	0	0	2,276	.....	003.....
SCS Collar 269.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPOCH.....	02/15/2012	02/17/2015	1,646	3,040,000	Russel2000.....	0	(103,228)	0	(44,461)	.....	.....(44,461)	58,768	0	0	0	26,008	.....	003.....
SCS Collar 270.....	LIFE HEDGE.....	N/A.....	Equity/Index	BBI.....	02/15/2012	02/14/2017	47,837	4,480,000	Russel2000.....	0	(163,408)	0	(57,161)	.....	.....(57,161)	106,248	0	0	0	49,837	.....	003.....
SCS Collar 271.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	02/15/2012	02/17/2015	0	643,000	Russel2000.....	0	(21,834)	0	(5,865)	.....	.....(5,865)	15,969	0	0	0	5,501	.....	003.....
SCS Collar 272.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	02/15/2012	02/14/2013	0	1,435,000	Generic 13th CL Future	0	(18,483)	0	4,211	.....	.....4,211	22,694	0	0	0	6,775	.....	003.....
SCS Collar 273.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	22,377,000	S&P500.....	0	(286,214)	0	(119,169)	.....	.....(119,169)	167,045	0	0	0	110,162	.....	003.....
SCS Collar 274.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/16/2015	0	508,000	Russel2000.....	0	(15,048)	0	(11,726)	.....	.....(11,726)	3,323	0	0	0	4,401	.....	003.....
SCS Collar 275.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/16/2015	0	3,026,000	Russel2000.....	0	(89,638)	0	(63,884)	.....	.....(63,884)	25,753	0	0	0	26,218	.....	003.....
SCS Collar 276.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/16/2015	0	1,870,000	S&P500.....	0	(55,396)	0	(37,521)	.....	.....(37,521)	17,875	0	0	0	16,202	.....	003.....
SCS Collar 277.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	0	1,699,000	Russel2000.....	0	(42,012)	0	(39,982)	.....	.....(39,982)	2,030	0	0	0	19,048	.....	003.....
SCS Collar 278.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/16/2015	0	3,450,000	S&P500.....	0	(102,201)	0	(61,612)	.....	.....(61,612)	40,590	0	0	0	29,892	.....	003.....

QE06.12

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.13

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
SCS Collar 279.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	0	7,798,000	Russel2000.....	0	(192,826)	0	2,750,384	.....	.....2,750,384	2,943,209	0	0	0	87,426		003.....
SCS Collar 280.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	0	6,397,000	Russel2000.....	0	(158,182)	0	(3,003,715)	.....	.....(3,003,715)	(2,845,533)	0	0	0	71,719		003.....
SCS Collar 281.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	0	2,231,000	S&P500.....	0	(55,179)	0	(40,055)	.....	.....(40,055)	15,123	0	0	0	25,013		003.....
SCS Collar 282.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	0	9,211,000	S&P500.....	0	(227,812)	0	(118,871)	.....	.....(118,871)	108,941	0	0	0	103,268		003.....
SCS Collar 283.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2017	0	8,758,000	S&P500.....	0	(216,609)	0	(107,952)	.....	.....(107,952)	108,657	0	0	0	98,189		003.....
SCS Collar 284.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	3,720,000	S&P500.....	0	(27,159)	0	607	.....	.....607	27,766	0	0	0	18,314		003.....
SCS Collar 285.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/16/2015	0	749,000	S&P500.....	0	(9,810)	0	(3,097)	.....	.....(3,097)	6,713	0	0	0	6,490		003.....
SCS Collar 287.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/16/2015	0	158,000	Russel2000.....	0	(2,069)	0	(1,342)	.....	.....(1,342)	727	0	0	0	1,369		003.....
SCS Collar 288.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/16/2015	0	327,000	Russel2000.....	0	(4,283)	0	(2,018)	.....	.....(2,018)	2,265	0	0	0	2,833		003.....
SCS Collar 292.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	6,884,000	MSCIEAFE.....	0	(88,046)	0	(85,742)	.....	.....(85,742)	2,305	0	0	0	33,890		003.....
SCS Collar 293.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	922,000	MSCIEAFE.....	0	(6,731)	0	(7,385)	.....	.....(7,385)	(655)	0	0	0	4,539		003.....
SCS Collar 294.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	10,678,000	Russel2000.....	0	(136,572)	0	(43,854)	.....	.....(43,854)	92,718	0	0	0	52,568		003.....
SCS Collar 295.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	1,668,000	Russel2000.....	0	(12,176)	0	1,668	.....	.....1,668	13,844	0	0	0	8,212		003.....
SCS Collar 296.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	2,254,000	Generic 13th CL Future	0	(28,829)	0	(41,989)	.....	.....(41,989)	(13,160)	0	0	0	11,096		003.....
SCS Collar 297.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	235,000	Generic 13th CL Future	0	(1,716)	0	(3,306)	.....	.....(3,306)	(1,590)	0	0	0	1,157		003.....
SCS Collar 298.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	1,713,000	GOLDLNPM.....	0	(21,909)	0	(6,743)	.....	.....(6,743)	15,166	0	0	0	8,433		003.....
SCS Collar 299.....	LIFE HEDGE.....	N/A.....	Equity/Index	GSE.....	03/15/2012	03/14/2013	0	167,000	GOLDLNPM.....	0	(1,219)	0	(416)	.....	.....(416)	803	0	0	0	822		003.....
SCS Collar 3.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	10/15/2010	10/14/2015	0	640,000	Russel2000.....	(49,162)	0	0	65,508	.....	.....65,508	58,898	0	0	0	6,065		003.....
SCS Collar 30.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/16/2013	0	703,000	S&P500.....	(10,918)	0	0	66,379	.....	.....66,379	66,332	0	0	0	4,635		003.....
SCS Collar 31.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/16/2013	0	1,447,000	S&P500.....	(22,472)	0	0	87,351	.....	.....87,351	92,585	0	0	0	9,541		003.....
SCS Collar 36.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/16/2013	0	676,000	Russel2000.....	(10,498)	0	0	44,362	.....	.....44,362	68,790	0	0	0	4,457		003.....
SCS Collar 37.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	12/15/2010	12/16/2013	0	1,665,000	Russel2000.....	(25,857)	0	0	97,233	.....	.....97,233	135,111	0	0	0	10,978		003.....
SCS Collar 4.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	10/15/2010	10/14/2013	0	17,000	Russel2000.....	(534)	0	0	1,997	.....	.....1,997	1,451	0	0	0	106		003.....
SCS Collar 44.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2014	0	689,000	S&P500.....	(12,822)	0	0	39,484	.....	.....39,484	63,365	0	0	0	4,647		003.....
SCS Collar 45.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2014	0	1,864,000	S&P500.....	(34,689)	0	0	71,510	.....	.....71,510	120,539	0	0	0	12,571		003.....
SCS Collar 50.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2014	0	681,000	Russel2000.....	(12,680)	0	0	12,104	.....	.....12,104	65,386	0	0	0	4,593		003.....
SCS Collar 51.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	01/18/2011	01/14/2014	0	1,807,000	Russel2000.....	(33,646)	0	0	33,472	.....	.....33,472	138,217	0	0	0	12,187		003.....
SCS Collar 59.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/14/2014	0	792,000	S&P500.....	(4,728)	0	0	30,539	.....	.....30,539	72,179	0	0	0	5,466		003.....
SCS Collar 6.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	10/15/2010	10/14/2015	0	57,000	Russel2000.....	(1,327)	0	0	4,629	.....	.....4,629	4,160	0	0	0	540		003.....
SCS Collar 60.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/14/2014	0	1,358,000	S&P500.....	(8,107)	0	0	42,064	.....	.....42,064	90,721	0	0	0	9,373		003.....
SCS Collar 65.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/14/2014	0	360,000	Russel2000.....	(2,149)	0	0	2,342	.....	.....2,342	34,232	0	0	0	2,485		003.....
SCS Collar 66.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	02/15/2011	02/14/2014	0	1,494,000	Russel2000.....	(8,919)	0	0	19,933	.....	.....19,933	115,329	0	0	0	10,312		003.....
SCS Collar 73.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2014	0	718,000	S&P500.....	(14,044)	0	0	43,122	.....	.....43,122	66,298	0	0	0	5,056		003.....
SCS Collar 74.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2014	0	1,459,000	S&P500.....	(28,538)	0	0	58,951	.....	.....58,951	96,053	0	0	0	10,274		003.....
SCS Collar 8.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	10/15/2010	10/14/2015	0	1,960,000	S&P500.....	(45,716)	0	0	191,366	.....	.....191,366	163,980	0	0	0	18,573		003.....
SCS Collar 81.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2014	0	665,000	Russel2000.....	(13,007)	0	0	20,777	.....	.....20,777	65,144	0	0	0	4,683		003.....
SCS Collar 82.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	03/15/2011	03/14/2014	0	1,426,000	Russel2000.....	(27,893)	0	0	37,089	.....	.....37,089	110,650	0	0	0	10,041		003.....
SCS Collar 86.....	LIFE HEDGE.....	N/A.....	Equity/Index	JPCH.....	04/15/2011	04/16/2012	0	2,267,000	MSCIEAFE.....	(32,486)	0	0	(38,689)	.....	.....(38,689)	171,730	0	0	0	(2,463)		003.....
SCS Collar 87.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/16/2012	0	4,367,000	S&P500.....	(62,579)	0	0	283,560	.....	.....283,560	335,841	0	0	0	4,745		003.....
SCS Collar 88.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2014	0	443,000	S&P500.....	(5,905)	0	0	19,120	.....	.....19,120	41,091	0	0	0	3,186		003.....
SCS Collar 89.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2014	0	1,924,000	S&P500.....	(25,647)	0	0	60,929	.....	.....60,929	130,722	0	0	0	13,839		003.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
SCS Collar 9.....	LIFE HEDGE.....	N/A.....	Equity/Index	SCN.....	10/15/2010	10/14/2013	0	80,000	S&P500.....	(2,530)	0	0	7,307	.....	.....7,307	5,156	0	0	0	500	.....	003.....
SCS Collar 93.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/16/2012	0	196,000	GOLDLNP.....	(2,809)	0	0	8,547	.....	.....8,547	4,197	0	0	0	213	.....	003.....
SCS Collar 94.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/16/2012	0	2,601,000	Russel2000.....	(37,272)	0	0	34,033	.....	.....34,033	178,461	0	0	0	2,826	.....	003.....
SCS Collar 95.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2014	0	236,000	Russel2000.....	(3,146)	0	0	(3,532)	.....	.....(3,532)	21,872	0	0	0	1,697	.....	003.....
SCS Collar 96.....	LIFE HEDGE.....	N/A.....	Equity/Index	CSFI.....	04/15/2011	04/14/2014	0	3,205,000	Russel2000.....	(42,723)	0	0	(9,998)	.....	.....(9,998)	242,893	0	0	0	23,053	.....	003.....
0549999. Total-Written Options-Hedging Other-Collars.....										(6,999,512)	(5,155,999)	0	24,827,361	XXX	24,827,361	36,525,078	0	0	0	4,518,890	XXX.....	XXX.....
0569999. Total-Written Options-Hedging Other.....										(6,999,512)	(5,155,999)	0	24,827,361	XXX	24,827,361	36,525,078	0	0	0	4,518,890	XXX.....	XXX.....
0829999. Total-Written Options-Collars.....										(6,999,512)	(5,155,999)	0	24,827,361	XXX	24,827,361	36,525,078	0	0	0	4,518,890	XXX.....	XXX.....
0849999. Total-Written Options.....										(6,999,512)	(5,155,999)	0	24,827,361	XXX	24,827,361	36,525,078	0	0	0	4,518,890	XXX.....	XXX.....

Swaps - Hedging Other - Interest Rate

SWAP 1114.....	GMxB.....	N/A.....	Interest.....	BOA.....	11/07/2007	11/09/2007	1	..100,000,000	LIBOR.....	0	0	20,754,342	19,727,962	.....	.....21,646,582	(1,026,380)	0	0	0	1,193,152	.....	001.....
SWAP 1375.....	GMxB.....	N/A.....	Interest.....	CRLY.....	07/09/2008	07/11/2008	1	1,000,000,000	LIBOR.....	0	0	270,370,460	236,367,981	.....	.....245,578,064	..(34,002,479)	0	0	0	16,914,819	.....	001.....
IRS 0324102.....	GMxB.....	N/A.....	Interest.....	BPA.....	03/24/2010	03/26/2010	1	..225,000,000	LIBOR.....	0	0	(62,885,331)	(48,681,517)	.....	....(48,778,176)	14,203,813	0	0	0	4,806,002	.....	001.....
IRS 0617102.....	GMxB.....	N/A.....	Interest.....	DBL.....	06/17/2010	06/21/2010	1	..48,000,000	LIBOR.....	0	0	2,182,140	2,188,915	.....	.....2,480,496	6,776	0	0	0	434,143	.....	001.....
IRS 0617103.....	GMxB.....	N/A.....	Interest.....	DBL.....	06/17/2010	06/21/2010	1	..6,000,000	LIBOR.....	0	0	458,582	437,706	.....	.....482,849	(20,876)	0	0	0	69,083	.....	001.....
IRS 0617104.....	GMxB.....	N/A.....	Interest.....	DBL.....	06/17/2010	06/21/2010	1	..42,000,000	LIBOR.....	0	0	4,575,820	3,929,997	.....	....4,298,551	(645,823)	0	0	0	606,723	.....	001.....
IRS 008051001.....	GMxB.....	N/A.....	Interest.....	HSBU.....	08/05/2010	08/09/2010	1	..5,000,000	LIBOR.....	0	0	140,820	145,639	.....	.....154,371	4,819	0	0	0	46,154	.....	001.....
IRS 008051002.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/05/2010	08/09/2010	1	..4,000,000	LIBOR.....	0	0	318,524	257,621	.....	.....270,996	(60,902)	0	0	0	58,252	.....	001.....
IRS 008051004.....	GMxB.....	N/A.....	Interest.....	HSBU.....	08/05/2010	08/09/2010	1	..7,000,000	LIBOR.....	0	0	(1,155,859)	(729,123)	.....	.....(759,495)	426,736	0	0	0	151,060	.....	001.....
IRS SWAP 0826101.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/26/2010	08/31/2010	1	..11,000,000	LIBOR.....	0	0	245,764	260,538	.....	.....271,012	14,774	0	0	0	102,445	.....	001.....
IRS SWAP 0826102.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/26/2010	08/31/2010	1	..15,000,000	LIBOR.....	0	0	725,510	509,231	.....	.....535,202	(216,279)	0	0	0	219,232	.....	001.....
IRS SWAP 0826105.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/26/2010	08/31/2010	1	..4,000,000	LIBOR.....	0	0	(439,656)	(85,608)	.....	.....(94,776)	354,048	0	0	0	107,399	.....	001.....
IRS SWAP 0831102.....	GMxB.....	N/A.....	Interest.....	WRBS.....	08/31/2010	09/02/2010	1	..151,000,000	LIBOR.....	0	0	5,482,866	5,089,597	.....	.....5,272,899	(393,268)	0	0	0	1,771,526	.....	001.....
IRS SWAP 0901101.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/01/2010	09/03/2010	1	..1,600,000	LIBOR.....	0	0	7,218	10,370	.....	.....10,938	3,152	0	0	0	9,633	.....	001.....
IRS SWAP 0901102.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/01/2010	09/03/2010	1	..12,000,000	LIBOR.....	0	0	287,949	302,622	.....	.....312,183	14,673	0	0	0	111,893	.....	001.....
IRS SWAP 0901104.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/01/2010	09/03/2010	1	..22,100,000	LIBOR.....	0	0	1,242,500	917,808	.....	.....950,118	(324,692)	0	0	0	323,159	.....	001.....
IRS SWAP 0901106.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/01/2010	09/03/2010	1	..5,100,000	LIBOR.....	0	0	(699,296)	(240,829)	.....	.....(250,720)	458,467	0	0	0	136,953	.....	001.....
IRS SWAP 0901107.....	GMxB.....	N/A.....	Interest.....	BOA.....	09/01/2010	09/03/2010	1	..7,100,000	LIBOR.....	0	0	(552,366)	(286,414)	.....	.....(298,760)	265,952	0	0	0	131,038	.....	001.....
IRS SWAP 09021001.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2010	09/07/2010	1	..14,900,000	LIBOR.....	0	0	882,773	661,872	.....	.....682,319	(220,901)	0	0	0	218,018	.....	001.....
IRS SWAP 09021002.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2010	09/07/2010	1	..1,200,000	LIBOR.....	0	0	5,872	8,217	.....	.....8,628	2,345	0	0	0	7,253	.....	001.....
IRS SWAP 09021006.....	GMxB.....	N/A.....	Interest.....	BOA.....	09/02/2010	09/07/2010	1	..28,300,000	LIBOR.....	0	0	697,815	730,741	.....	.....751,903	32,926	0	0	0	264,302	.....	001.....
IRS SWAP 090310 100.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/03/2010	09/07/2010	1	..28,500,000	LIBOR.....	0	0	762,186	791,505	.....	.....813,864	29,319	0	0	0	266,170	.....	001.....
IRS SWAP 0907106.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/07/2010	09/09/2010	1	..3,200,000	LIBOR.....	0	0	(130,283)	(121,225)	.....	.....(124,308)	9,058	0	0	0	37,609	.....	001.....
IRS SWAP 0907107.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/07/2010	09/09/2010	1	..2,100,000	LIBOR.....	0	0	9,296	13,590	.....	.....14,213	4,294	0	0	0	12,716	.....	001.....
IRS SWAP 0907108.....	GMxB.....	N/A.....	Interest.....	DBL.....	09/07/2010	09/09/2010	1	..10,600,000	LIBOR.....	0	0	249,557	262,843	.....	.....269,888	13,286	0	0	0	99,075	.....	001.....
IRS SWAP 09071011.....	GMxB.....	N/A.....	Interest.....	JPCH.....	09/07/2010	09/09/2010	1	..19,000,000	LIBOR.....	0	0	1,075,013	794,901	.....	.....818,347	(280,112)	0	0	0	278,099	.....	001.....
IRS 122010.....	GMxB.....	N/A.....	Interest.....	DBL.....	12/20/2010	12/22/2010	1	..90,000,000	LIBOR.....	0	0	(20,736,688)	(14,935,488)	.....	....(15,902,330)	5,801,200	0	0	0	1,961,648	.....	001.....
IRS 122210.....	GMxB.....	N/A.....	Interest.....	BPA.....	12/22/2010	12/24/2010	1	..26,500,000	LIBOR.....	0	0	(2,136,489)	(1,990,718)	.....	.....(2,181,316)	145,771	0	0	0	319,637	.....	001.....
IRS 1231101.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/31/2010	01/05/2011	1	..60,000,000	LIBOR.....	0	0	(14,423,348)	(10,522,077)	.....	.....(11,012,952)	3,901,271	0	0	0	1,309,103	.....	001.....
IRS 1231102.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/31/2010	01/05/2011	1	..50,000,000	LIBOR.....	0	0	(9,335,401)	(7,232,407)	.....	.....(7,621,253)	2,102,994	0	0	0	934,393	.....	001.....
IRS 11011.....	GMxB.....	N/A.....	Interest.....	CSFI.....	01/10/2011	01/12/2011	1	..45,000,000	LIBOR.....	0	0	(8,418,054)	(6,520,081)	.....	.....(6,841,758)	1,897,973	0	0	0	841,539	.....	001.....
IRS 12411.....	GMxB.....	N/A.....	Interest.....	BBI.....	01/24/2011	01/26/2011	1	..15,400,000	LIBOR.....	0	0	1,293,173	1,201,927	.....	.....1,265,810	(91,246)	0	0	0	187,208	.....	001.....

QE06.14

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.15

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
IRS 0204111.....	GMxB.....	N/A.....	Interest.....	DBL.....	02/04/2011	02/08/2011	1	30,000,000	LIBOR.....	0	0	4,596,404	4,015,374	.....	....4,155,636	(581,030)	0	0	0	449,792	.....	001.....
IRS 0225111.....	GMxB.....	N/A.....	Interest.....	BBI.....	02/25/2011	03/01/2011	1	80,000,000	LIBOR.....	0	0	..(10,992,737)	(9,469,988)	.....	....(9,667,993)	1,522,749	0	0	0	1,203,329	.....	001.....
IRS 0304111.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/04/2011	03/08/2011	1	46,000,000	LIBOR.....	0	0	6,659,582	5,773,075	.....	....5,862,200	(886,507)	0	0	0	692,657	.....	001.....
IRS 0308111.....	GMxB.....	N/A.....	Interest.....	BPA.....	03/08/2011	03/10/2011	1	59,500,000	LIBOR.....	0	0	..(12,882,024)	(10,283,114)	.....	....(10,391,299)	2,598,910	0	0	0	1,118,981	.....	001.....
IRS 031511.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/15/2011	03/17/2011	1	100,000,000	LIBOR.....	0	0	..(19,188,321)	(14,883,724)	.....	....(14,988,723)	4,304,598	0	0	0	1,881,932	.....	001.....
IRS 0315112.....	GMxB.....	N/A.....	Interest.....	BPA.....	03/15/2011	03/17/2011	1	35,000,000	LIBOR.....	0	0	..(10,556,566)	(7,555,899)	.....	....(7,595,777)	3,000,667	0	0	0	862,910	.....	001.....
IRS 0316113.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/16/2011	03/18/2011	1	55,500,000	LIBOR.....	0	0	..(12,737,613)	(9,112,802)	.....	....(9,172,095)	3,624,810	0	0	0	1,217,263	.....	001.....
IRS 0318111.....	GMxB.....	N/A.....	Interest.....	DBL.....	03/18/2011	03/22/2011	1	50,000,000	LIBOR.....	0	0	..(12,114,333)	(8,824,464)	.....	....(8,864,206)	3,289,869	0	0	0	1,096,950	.....	001.....
IRS 0419112.....	GMxB.....	N/A.....	Interest.....	DBL.....	04/19/2011	04/21/2011	1	52,500,000	LIBOR.....	0	0	2,579,218	2,567,727	.....	....3,035,192	(11,491)	0	0	0	532,781	.....	001.....
IRS 0620114.....	GMxB.....	N/A.....	Interest.....	GSE.....	06/20/2011	06/22/2011	1	11,900,000	LIBOR.....	0	0	..(2,420,853)	(1,642,310)	.....	....(1,764,015)	778,544	0	0	0	262,801	.....	001.....
IRS 718112.....	GMxB.....	N/A.....	Interest.....	CSFI.....	07/18/2011	07/20/2011	1	30,000,000	LIBOR.....	0	0	..(8,183,341)	(5,215,367)	.....	....(5,410,714)	2,967,974	0	0	0	817,924	.....	001.....
IRS 080220113.....	GMxB.....	N/A.....	Interest.....	CSFI.....	08/02/2011	08/04/2011	1	100,000,000	LIBOR.....	0	0	..(11,309,910)	(7,033,682)	.....	....(7,446,515)	4,276,228	0	0	0	1,907,587	.....	001.....
IRS 080320111.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/03/2011	08/05/2011	1	72,500,000	LIBOR.....	0	0	..(4,479,480)	(3,086,833)	.....	....(3,323,280)	1,392,647	0	0	0	1,116,483	.....	001.....
IRS 080320112.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/03/2011	08/05/2011	1	100,000,000	LIBOR.....	0	0	3,492,055	2,930,019	.....	....3,169,752	(562,036)	0	0	0	1,269,022	.....	001.....
IRS 080820113.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/08/2011	08/10/2011	1	57,300,000	LIBOR.....	0	0	4,935,355	2,527,290	.....	....2,730,786	(2,408,065)	0	0	0	1,093,673	.....	001.....
IRS 080820115.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/08/2011	08/10/2011	1	10,600,000	LIBOR.....	0	0	..(1,537,832)	(685,173)	.....	....(727,087)	852,659	0	0	0	263,509	.....	001.....
IRS 080820114.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/08/2011	08/10/2011	1	60,500,000	LIBOR.....	0	0	7,143,466	3,327,181	.....	....3,558,427	(3,816,284)	0	0	0	1,340,742	.....	001.....
IRS 080820111.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/08/2011	08/10/2011	1	65,500,000	LIBOR.....	0	0	..(1,897,276)	(1,539,963)	.....	....(1,678,515)	357,312	0	0	0	832,105	.....	001.....
IRS 080820112.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/08/2011	08/10/2011	1	26,100,000	LIBOR.....	0	0	..(1,344,343)	(848,252)	.....	....(923,544)	496,091	0	0	0	402,228	.....	001.....
IRS 081020112.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/10/2011	08/12/2011	1	30,500,000	LIBOR.....	0	0	..(944,912)	(382,292)	.....	....(455,992)	562,620	0	0	0	470,174	.....	001.....
IRS 081020113.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/10/2011	08/12/2011	1	83,100,000	LIBOR.....	0	0	5,050,506	1,618,227	.....	....1,874,360	(3,432,279)	0	0	0	1,586,415	.....	001.....
IRS 081020115.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/10/2011	08/12/2011	1	14,400,000	LIBOR.....	0	0	..(1,632,178)	(493,783)	.....	....(544,183)	1,138,394	0	0	0	358,015	.....	001.....
IRS 0815114.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/17/2011	1	18,000,000	LIBOR.....	0	0	..(1,911,296)	(782,570)	.....	....(840,543)	1,128,726	0	0	0	399,096	.....	001.....
IRS 0815113.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/17/2011	1	15,100,000	LIBOR.....	0	0	..(1,118,524)	(488,218)	.....	....(532,973)	630,306	0	0	0	288,403	.....	001.....
IRS 0815111.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/17/2011	1	5,800,000	LIBOR.....	0	0	(26,994)	(6,611)	.....	....(5,788)	20,383	0	0	0	45,082	.....	001.....
IRS 0815112.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/15/2011	08/17/2011	1	8,900,000	LIBOR.....	0	0	30,890	42,570	.....	....50,579	11,680	0	0	0	93,844	.....	001.....
IRS 081920112.....	GMxB.....	N/A.....	Interest.....	JPCH.....	08/19/2011	08/23/2011	1	86,500,000	LIBOR.....	0	0	..(5,055,727)	225,766	.....	....12,336	5,281,493	0	0	0	1,918,690	.....	001.....
IRS 082220113.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/24/2011	1	39,300,000	LIBOR.....	0	0	..(820,699)	(101,876)	.....	....(171,124)	718,823	0	0	0	606,892	.....	001.....
IRS 082220111.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/24/2011	1	23,500,000	LIBOR.....	0	0	64,029	95,220	.....	....112,776	31,192	0	0	0	248,330	.....	001.....
IRS 082220112.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/24/2011	1	116,400,000	LIBOR.....	0	0	..(1,170,568)	(604,134)	.....	....(750,455)	566,434	0	0	0	1,483,180	.....	001.....
IRS 082220116.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/24/2011	1	16,200,000	LIBOR.....	0	0	..(1,291,551)	(33,747)	.....	....(74,604)	1,257,804	0	0	0	403,038	.....	001.....
IRS 082220115.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/24/2011	1	61,600,000	LIBOR.....	0	0	4,160,635	(19,498)	.....	....129,393	(4,180,133)	0	0	0	1,366,470	.....	001.....
IRS 082220114.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/22/2011	08/24/2011	1	87,700,000	LIBOR.....	0	0	4,036,050	14,620	.....	....209,932	(4,021,430)	0	0	0	1,676,144	.....	001.....
IRS 0823119.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/25/2011	1	24,300,000	LIBOR.....	0	0	..(2,151,430)	(254,574)	.....	....(311,849)	1,896,856	0	0	0	604,591	.....	001.....
IRS 0823113.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/25/2011	1	23,100,000	LIBOR.....	0	0	1,020,599	74,410	.....	....122,145	(946,188)	0	0	0	441,535	.....	001.....
IRS 0823114.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/25/2011	1	28,300,000	LIBOR.....	0	0	1,811,651	60,338	.....	....123,513	(1,751,312)	0	0	0	627,822	.....	001.....
IRS 0823116.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/25/2011	1	32,200,000	LIBOR.....	0	0	..(799,436)	(205,240)	.....	....(258,614)	594,196	0	0	0	497,322	.....	001.....
IRS 0823111.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/25/2011	1	34,200,000	LIBOR.....	0	0	..(396,618)	(225,673)	.....	....(265,934)	170,945	0	0	0	435,873	.....	001.....
IRS 0823118.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/25/2011	1	75,100,000	LIBOR.....	0	0	5,172,069	557,854	.....	....727,877	(4,614,214)	0	0	0	1,666,057	.....	001.....
IRS 0823117.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/25/2011	1	73,300,000	LIBOR.....	0	0	3,471,218	462,115	.....	....615,263	(3,009,103)	0	0	0	1,401,060	.....	001.....
IRS 0823112.....	GMxB.....	N/A.....	Interest.....	GSE.....	08/23/2011	08/25/2011	1	11,800,000	LIBOR.....	0	0	..(278,189)	(60,853)	.....	....(80,261)	217,336	0	0	0	182,249	.....	001.....
IRS 0823115.....	GMxB.....	N/A.....	Interest.....	DBL.....	08/23/2011	08/25/2011	1	97,500,000	LIBOR.....	0	0	..(1,161,843)	(673,391)	.....	....(788,619)	488,452	0	0	0	1,242,620	.....	001.....
IRS 082420112.....	GMxB.....	N/A.....	Interest.....	BBI.....	08/24/2011	08/26/2011	1	100,000,000	LIBOR.....	0	0	..(243,204)	91,567	.....	....111,437	334,771	0	0	0	781,292	.....	001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

QE06.16

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
IRS 082420113.....	GMxB.....	N/A.....	Interest.....	BBI.....	08/24/2011	08/26/2011	1	60,000,000	LIBOR.....	0	0	(357,399)	(427,636)	.....	.....(472,833)	(70,237)	0	0	0	634,429	.....	001.....
IRS 0830111.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/30/2011	09/01/2011	1	27,900,000	LIBOR.....	0	0	1,583,631	430,347	.....	.....482,995	(1,153,283)	0	0	0	533,637	.....	001.....
IRS 0830112.....	GMxB.....	N/A.....	Interest.....	MSCS.....	08/30/2011	09/01/2011	1	20,100,000	LIBOR.....	0	0	622,461	247,317	.....	.....277,554	(375,144)	0	0	0	310,757	.....	001.....
IRS 0901113.....	GMxB.....	N/A.....	Interest.....	BPA.....	09/01/2011	09/06/2011	1	4,800,000	LIBOR.....	0	0	15,843	21,757	.....	.....24,218	5,914	0	0	0	50,927	.....	001.....
IRS SWAP 0901111.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/01/2011	09/06/2011	1	54,400,000	LIBOR.....	0	0	1,588,243	572,257	.....	.....639,722	(1,015,986)	0	0	0	841,663	.....	001.....
IRS SWAP 0901112.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/01/2011	09/06/2011	1	6,000,000	LIBOR.....	0	0	714,755	167,576	.....	.....178,393	(547,179)	0	0	0	163,951	.....	001.....
IRS 0901114.....	GMxB.....	N/A.....	Interest.....	BPA.....	09/01/2011	09/06/2011	1	9,900,000	LIBOR.....	0	0	333,423	147,291	.....	.....159,899	(186,131)	0	0	0	153,170	.....	001.....
IRS 0901115.....	GMxB.....	N/A.....	Interest.....	BPA.....	09/01/2011	09/06/2011	1	4,800,000	LIBOR.....	0	0	(629,531)	(188,809)	.....	.....(197,645)	440,722	0	0	0	131,161	.....	001.....
IRS 0902114.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/06/2011	1	7,000,000	LIBOR.....	0	0	(408,654)	19,173	.....	.....7,953	427,827	0	0	0	155,423	.....	001.....
IRS 0902111.....	GMxB.....	N/A.....	Interest.....	JPCH.....	09/02/2011	09/06/2011	1	125,000,000	LIBOR.....	0	0	(5,161,196)	(42,457)	.....	.....(228,519)	5,118,739	0	0	0	2,391,981	.....	001.....
IRS 0902112.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/06/2011	1	14,000,000	LIBOR.....	0	0	3,310	22,713	.....	.....29,268	19,404	0	0	0	148,538	.....	001.....
IRS 0902113.....	GMxB.....	N/A.....	Interest.....	WRBS.....	09/02/2011	09/06/2011	1	65,600,000	LIBOR.....	0	0	1,274,065	66,776	.....	.....143,364	(1,207,290)	0	0	0	1,014,947	.....	001.....
IRS 09232011.....	GMxB.....	N/A.....	Interest.....	MSCS.....	09/23/2011	09/27/2011	1	45,000,000	LIBOR.....	0	0	448,516	2,232,975	.....	.....2,226,097	1,784,460	0	0	0	862,826	.....	001.....
IRS 0928113.....	GMxB.....	N/A.....	Interest.....	CSFI.....	09/28/2011	09/30/2011	1	40,000,000	LIBOR.....	0	0	846,113	(776,341)	.....	.....(776,341)	(1,622,454)	0	0	0	767,174	.....	001.....
IRS 1013111.....	GMxB.....	N/A.....	Interest.....	JPCH.....	10/13/2011	10/17/2011	1	200,000,000	LIBOR.....	0	0	331,183	929,808	.....	.....1,478,636	598,626	0	0	0	1,608,139	.....	001.....
IRS 1013113.....	GMxB.....	N/A.....	Interest.....	MSCS.....	10/13/2011	10/17/2011	1	100,000,000	LIBOR.....	0	0	(3,788,602)	351,963	.....	.....(748,204)	4,140,565	0	0	0	1,921,010	.....	001.....
IRS 1026112.....	GMxB.....	N/A.....	Interest.....	GSE.....	10/26/2011	10/28/2011	1	50,000,000	LIBOR.....	0	0	(2,798,402)	281,678	.....	.....(277,064)	3,080,079	0	0	0	1,114,223	.....	001.....
IRS 1026113.....	GMxB.....	N/A.....	Interest.....	GSE.....	10/26/2011	10/28/2011	1	62,000,000	LIBOR.....	0	0	2,709,329	122,554	.....	.....780,053	(2,586,775)	0	0	0	1,192,258	.....	001.....
IRS 1101113.....	GMxB.....	N/A.....	Interest.....	BBI.....	11/01/2011	11/03/2011	1	100,000,000	LIBOR.....	0	0	(2,912,549)	4,693,266	.....	.....3,662,065	7,605,815	0	0	0	2,497,777	.....	001.....
IRS 1101114.....	GMxB.....	N/A.....	Interest.....	BPA.....	11/01/2011	11/03/2011	1	125,000,000	LIBOR.....	0	0	(3,178,898)	4,398,289	.....	.....3,137,360	7,577,187	0	0	0	2,786,726	.....	001.....
IRS 111711.....	GMxB.....	N/A.....	Interest.....	BPA.....	11/17/2011	11/21/2011	1	100,000,000	LIBOR.....	0	0	(1,413,410)	2,701,576	.....	.....1,856,896	4,114,986	0	0	0	1,927,325	.....	001.....
IRS 1123112.....	GMxB.....	N/A.....	Interest.....	BBI.....	11/23/2011	11/25/2011	1	100,000,000	LIBOR.....	0	0	(396,694)	3,693,123	.....	.....2,895,152	4,089,817	0	0	0	1,928,046	.....	001.....
IRS120911.....	GMxB.....	N/A.....	Interest.....	BPA.....	12/09/2011	12/13/2011	1	19,000,000	LIBOR.....	0	0	677,461	(983,543)	.....	.....(830,517)	(1,661,004)	0	0	0	521,540	.....	001.....
IRS 121920112.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/21/2011	1	54,200,000	LIBOR.....	0	0	5,199	181,442	.....	.....299,034	176,243	0	0	0	450,762	.....	001.....
IRS 121920113.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/21/2011	1	48,500,000	LIBOR.....	0	0	45,592	71,877	.....	.....232,186	26,285	0	0	0	531,137	.....	001.....
IRS 121920114.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/21/2011	1	65,500,000	LIBOR.....	0	0	236,665	1,504,013	.....	.....1,151,519	1,267,348	0	0	0	1,028,863	.....	001.....
IRS 121920115.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/21/2011	1	120,300,000	LIBOR.....	0	0	628,205	5,539,661	.....	.....4,774,813	4,911,455	0	0	0	2,325,065	.....	001.....
IRS 121920116.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/19/2011	12/21/2011	1	55,500,000	LIBOR.....	0	0	397,063	3,713,134	.....	.....3,342,112	3,316,072	0	0	0	1,241,449	.....	001.....
IRS 122020111.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/22/2011	1	54,200,000	LIBOR.....	0	0	26,214	200,773	.....	.....319,737	174,558	0	0	0	450,989	.....	001.....
IRS 122020112.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/22/2011	1	48,500,000	LIBOR.....	0	0	103,584	126,749	.....	.....289,314	23,165	0	0	0	531,291	.....	001.....
IRS 122020113.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/22/2011	1	65,500,000	LIBOR.....	0	0	(153,881)	1,125,158	.....	.....763,858	1,279,039	0	0	0	1,029,008	.....	001.....
IRS 122020114.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/22/2011	1	120,300,000	LIBOR.....	0	0	(334,311)	4,606,220	.....	.....3,827,369	4,940,531	0	0	0	2,325,281	.....	001.....
IRS 122020115.....	GMxB.....	N/A.....	Interest.....	CSFI.....	12/20/2011	12/22/2011	1	55,500,000	LIBOR.....	0	0	(103,713)	3,230,134	.....	.....2,853,741	3,333,847	0	0	0	1,241,535	.....	001.....
IRS 02012012 01.....	GMxB.....	N/A.....	Interest.....	CSFI.....	02/01/2012	02/03/2012	1	75,000,000	LIBOR.....	0	0	0	4,346,686	.....	.....4,107,960	4,346,686	0	0	0	1,682,748	.....	001.....
IRS 021412 01.....	GMxB.....	N/A.....	Interest.....	CSFI.....	02/14/2012	02/16/2012	1	46,000,000	LIBOR.....	0	0	0	2,828,233	.....	.....2,701,525	2,828,233	0	0	0	1,266,451	.....	001.....
IRS 021712 01.....	GMxB.....	N/A.....	Interest.....	MSCS.....	02/17/2012	02/21/2012	1	50,000,000	LIBOR.....	0	0	0	(2,126,042)	.....	....(1,998,559)	(2,126,042)	0	0	0	1,376,893	.....	001.....
IRS 031412 05.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/14/2012	03/16/2012	1	125,000,000	LIBOR.....	0	0	0	572,087	.....	.....691,979	572,087	0	0	0	2,812,693	.....	001.....
IRS 031412 06.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/14/2012	03/16/2012	1	125,000,000	LIBOR.....	0	0	0	500,069	.....	.....566,185	500,069	0	0	0	1,660,797	.....	001.....
IRS 031512 01.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/15/2012	03/19/2012	1	100,000,000	LIBOR.....	0	0	0	631,364	.....	.....707,068	631,364	0	0	0	2,250,617	.....	001.....
IRS 031612 01.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/16/2012	03/20/2012	1	161,100,000	LIBOR.....	0	0	0	1,421,824	.....	.....1,533,424	1,421,824	0	0	0	3,625,993	.....	001.....
IRS 031612 02.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/16/2012	03/20/2012	1	200,000,000	LIBOR.....	0	0	0	(1,629,708)	.....	....(1,629,708)	(1,629,708)	0	0	0	3,897,293	.....	001.....
IRS 031912 03.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/19/2012	03/21/2012	1	192,500,000	LIBOR.....	0	0	0	2,241,019	.....	.....2,312,069	2,241,019	0	0	0	2,560,141	.....	001.....
IRS 031912 04.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/19/2012	03/21/2012	1	138,400,000	LIBOR.....	0	0	0	(2,058,121)	.....	....(2,126,589)	(2,058,121)	0	0	0	2,201,326	.....	001.....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
IRS 031912 05.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/19/2012	03/21/2012	1	..100,000,000	LIBOR.....	0	0	0	2,497,937	.....	...2,564,408	...2,497,937	0	0	0	...2,516,887	.....	001.....
IRS 032112 01.....	GMxB.....	N/A.....	Interest.....	MSCS.....	03/21/2012	03/23/2012	1	..366,500,000	LIBOR.....	0	0	0	859,184	.....	.....885,256	859,184	0	0	0	...3,185,717	.....	001.....
IRS 032112 02.....	GMxB.....	N/A.....	Interest.....	MSCS.....	03/21/2012	03/23/2012	1	..215,100,000	LIBOR.....	0	0	0	(1,259,575)	.....	....(1,297,859)	...(1,259,575)	0	0	0	...2,417,550	.....	001.....
IRS 032212 01.....	GMxB.....	N/A.....	Interest.....	MSCS.....	03/22/2012	03/26/2012	1	..238,900,000	LIBOR.....	0	0	0	369,377	.....	.....378,438	369,377	0	0	0	...2,079,444	.....	001.....
IRS 032912 01.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/29/2012	04/02/2012	1	..200,000,000	LIBOR.....	0	0	0	2,030,755	.....	...2,030,755	...2,030,755	0	0	0	...4,505,552	.....	001.....
IRS 02092012 04.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	02/09/2012	02/13/2012	1	..45,400,000	LIBOR.....	0	0	0	(1,294,747)	.....	....(1,156,148)	(1,294,747)	0	0	0	...1,140,410	.....	001.....
IRS 02092012 02.....	ANTICIPATORY.....	N/A.....	Interest.....	BPA.....	02/09/2012	02/13/2012	1	..37,670,000	LIBOR.....	0	0	0	(106,795)	.....	....(99,561)	(106,795)	0	0	0	...321,669	.....	001.....
IRS 02092012 01.....	ANTICIPATORY.....	N/A.....	Interest.....	BPA.....	02/09/2012	02/13/2012	1	..31,350,000	LIBOR.....	0	0	0	(606,199)	.....	....(521,032)	(606,199)	0	0	0	...608,942	.....	001.....
IRS 02092012 03.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	02/09/2012	02/13/2012	1	..57,520,000	LIBOR.....	0	0	0	(498,420)	.....	....(413,723)	(498,420)	0	0	0	...759,558	.....	001.....
IRS 0229125.....	ANTICIPATORY.....	N/A.....	Interest.....	DBL.....	02/29/2012	03/02/2012	1	..40,540,000	LIBOR.....	0	0	0	(2,039,910)	.....	....(1,969,509)	(2,039,910)	0	0	0	...1,019,283	.....	001.....
IRS 0229128.....	ANTICIPATORY.....	N/A.....	Interest.....	SCN.....	02/29/2012	03/02/2012	1	..45,100,000	LIBOR.....	0	0	0	(88,240)	.....	....(81,180)	(88,240)	0	0	0	...388,220	.....	001.....
IRS 0229124.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	02/29/2012	03/02/2012	1	..19,200,000	LIBOR.....	0	0	0	(990,459)	.....	....(957,222)	(990,459)	0	0	0	...482,739	.....	001.....
IRS 0229122.....	ANTICIPATORY.....	N/A.....	Interest.....	DBL.....	02/29/2012	03/02/2012	1	..28,360,000	LIBOR.....	0	0	0	(937,154)	.....	....(893,287)	(937,154)	0	0	0	...551,726	.....	001.....
IRS 0229123.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	02/29/2012	03/02/2012	1	..27,720,000	LIBOR.....	0	0	0	(327,812)	.....	....(303,999)	(327,812)	0	0	0	...367,283	.....	001.....
IRS 0229121.....	ANTICIPATORY.....	N/A.....	Interest.....	DBL.....	02/29/2012	03/02/2012	1	..52,750,000	LIBOR.....	0	0	0	(661,342)	.....	....(616,468)	(661,342)	0	0	0	...698,924	.....	001.....
IRS 0229126.....	ANTICIPATORY.....	N/A.....	Interest.....	BPA.....	02/29/2012	03/02/2012	1	..36,750,000	LIBOR.....	0	0	0	(1,065,367)	.....	....(1,007,607)	(1,065,367)	0	0	0	...714,948	.....	001.....
IRS 0229127.....	ANTICIPATORY.....	N/A.....	Interest.....	BPA.....	02/29/2012	03/02/2012	1	..9,590,000	LIBOR.....	0	0	0	(16,822)	.....	....(15,269)	(16,822)	0	0	0	...82,550	.....	001.....
IRS 030112 01.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	03/01/2012	03/05/2012	1	..78,700,000	LIBOR.....	0	0	0	(1,713,113)	.....	....(1,599,283)	(1,713,113)	0	0	0	...1,531,480	.....	001.....
IRS 030112 02.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	03/01/2012	03/05/2012	1	..13,440,000	LIBOR.....	0	0	0	(18,137)	.....	....(16,006)	(18,137)	0	0	0	...115,854	.....	001.....
IRS 030112 03.....	ANTICIPATORY.....	N/A.....	Interest.....	BPA.....	03/01/2012	03/05/2012	1	..65,190,000	LIBOR.....	0	0	0	(530,750)	.....	....(477,996)	(530,750)	0	0	0	...864,263	.....	001.....
IRS 030112 04.....	ANTICIPATORY.....	N/A.....	Interest.....	DBL.....	03/01/2012	03/05/2012	1	..47,290,000	LIBOR.....	0	0	0	(1,609,623)	.....	....(1,533,194)	(1,609,623)	0	0	0	...1,189,192	.....	001.....
IRS 031312 02.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	03/13/2012	03/15/2012	1	..35,800,000	LIBOR.....	0	0	0	756	.....	.....5,009	756	0	0	0	...310,037	.....	001.....
IRS 031312 04.....	ANTICIPATORY.....	N/A.....	Interest.....	DBL.....	03/13/2012	03/15/2012	1	..19,920,000	LIBOR.....	0	0	0	(265,572)	.....	....(247,674)	(265,572)	0	0	0	...387,993	.....	001.....
IRS 031312 05.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	03/13/2012	03/15/2012	1	..28,930,000	LIBOR.....	0	0	0	(570,382)	.....	....(541,303)	(570,382)	0	0	0	...727,896	.....	001.....
IRS 031312 03.....	ANTICIPATORY.....	N/A.....	Interest.....	GSE.....	03/13/2012	03/15/2012	1	..33,530,000	LIBOR.....	0	0	0	(144,351)	.....	....(127,113)	(144,351)	0	0	0	...445,405	.....	001.....
IRS 031412 01.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	03/14/2012	03/16/2012	1	..40,100,000	LIBOR.....	0	0	0	51,054	.....	.....86,475	51,054	0	0	0	...781,121	.....	001.....
IRS 031412 02.....	ANTICIPATORY.....	N/A.....	Interest.....	CSFI.....	03/14/2012	03/16/2012	1	..9,250,000	LIBOR.....	0	0	0	19,032	.....	.....20,305	19,032	0	0	0	...80,144	.....	001.....
IRS 031412 03.....	ANTICIPATORY.....	N/A.....	Interest.....	GSE.....	03/14/2012	03/16/2012	1	..32,820,000	LIBOR.....	0	0	0	101,277	.....	.....118,461	101,277	0	0	0	...436,059	.....	001.....
IRS 031412 04.....	ANTICIPATORY.....	N/A.....	Interest.....	GSE.....	03/14/2012	03/16/2012	1	..25,170,000	LIBOR.....	0	0	0	13,179	.....	.....37,884	13,179	0	0	0	...633,327	.....	001.....
IRS 032012 03.....	ANTICIPATORY.....	N/A.....	Interest.....	GSE.....	03/20/2012	03/22/2012	1	..18,770,000	LIBOR.....	0	0	0	302,293	.....	.....312,255	302,293	0	0	0	...365,828	.....	001.....
IRS 032012 02.....	ANTICIPATORY.....	N/A.....	Interest.....	DBL.....	03/20/2012	03/22/2012	1	..14,800,000	LIBOR.....	0	0	0	298,645	.....	.....307,301	298,645	0	0	0	...372,520	.....	001.....
IRS 032012 01.....	ANTICIPATORY.....	N/A.....	Interest.....	DBL.....	03/20/2012	03/22/2012	1	..27,560,000	LIBOR.....	0	0	0	74,074	.....	.....76,391	74,074	0	0	0	...239,449	.....	001.....
IRS 032012 04.....	ANTICIPATORY.....	N/A.....	Interest.....	GSE.....	03/20/2012	03/22/2012	1	..29,290,000	LIBOR.....	0	0	0	313,832	.....	.....323,350	313,832	0	0	0	...389,617	.....	001.....
IRS 031212 02.....	DR01.....	N/A.....	Interest.....	BPA.....	03/12/2012	03/14/2012	1	..53,000,000	LIBOR.....	0	0	0	(8,417)	.....	.....(6,057)	(8,417)	0	0	0	...373,202	.....	001.....
IRS 031212 04.....	DR01.....	N/A.....	Interest.....	JPCH.....	03/12/2012	03/14/2012	1	..43,100,000	LIBOR.....	0	0	0	(1,335,270)	.....	....(1,292,372)	(1,335,270)	0	0	0	...969,683	.....	001.....
IRS 031212 11.....	DR01.....	N/A.....	Interest.....	CSFI.....	03/12/2012	03/14/2012	1	..66,400,000	LIBOR.....	0	0	0	(2,062,319)	.....	....(1,996,245)	(2,062,319)	0	0	0	...1,493,898	.....	001.....
IRS 031212 05.....	DR01.....	N/A.....	Interest.....	CSFI.....	03/12/2012	03/14/2012	1	..518,000,000	LIBOR.....	0	0	0	(3,132,061)	.....	....(2,978,629)	(3,132,061)	0	0	0	...5,807,481	.....	001.....
IRS 031212 09.....	DR01.....	N/A.....	Interest.....	BBI.....	03/12/2012	03/14/2012	1	..99,300,000	LIBOR.....	0	0	0	(1,892,656)	.....	....(1,821,802)	(1,892,656)	0	0	0	...1,577,902	.....	001.....
IRS 031212 07.....	DR01.....	N/A.....	Interest.....	CSFI.....	03/12/2012	03/14/2012	1	..101,400,000	LIBOR.....	0	0	0	(1,867,873)	.....	....(1,795,205)	(1,867,873)	0	0	0	...1,611,271	.....	001.....
IRS 031212 01.....	DR01.....	N/A.....	Interest.....	DBL.....	03/12/2012	03/14/2012	1	..59,700,000	LIBOR.....	0	0	0	(2,365,503)	.....	....(2,302,501)	(2,365,503)	0	0	0	...1,645,590	.....	001.....
IRS 031212 10.....	DR01.....	N/A.....	Interest.....	JPCH.....	03/12/2012	03/14/2012	1	..141,900,000	LIBOR.....	0	0	0	(2,717,567)	.....	....(2,616,380)	(2,717,567)	0	0	0	...2,254,826	.....	001.....
IRS 031212 12.....	DR01.....	N/A.....	Interest.....	CSFI.....	03/12/2012	03/14/2012	1	..124,100,000	LIBOR.....	0	0	0	(2,331,350)	.....	....(2,242,635)	(2,331,350)	0	0	0	...1,971,980	.....	001.....
IRS 031212 03.....	DR01.....	N/A.....	Interest.....	JPCH.....	03/12/2012	03/14/2012	1	..50,700,000	LIBOR.....	0	0	0	(1,562,787)	.....	....(1,512,302)	(1,562,787)	0	0	0	...1,140,672	.....	001.....

QE06.17

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
IRS 031212 06.....	DR01.....	N/A.....	Interest.....	BBI.....	03/12/2012	03/14/2012	1	..126,700,000	LIBOR.....	0	0	0	(2,233,853)	.....	....(2,142,567)	(2,233,853)	0	0	0	2,013,294	.....	001.....
IRS 031212 08.....	DR01.....	N/A.....	Interest.....	BPA.....	03/12/2012	03/14/2012	1	..126,700,000	LIBOR.....	0	0	0	(2,310,783)	.....	....(2,219,872)	(2,310,783)	0	0	0	2,013,294	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....										0	0	..107,384,949	137,209,831	XXX	..141,972,872	29,824,881	0	0	0	..182,848,930	XXX.....	XXX.....

Swaps - Hedging Other - Total Return

EQUITY TRS 67.....	GMxB.....	N/A.....	Equity/Index	SCN.....	04/01/2011	04/04/2011	1	..24,005,767	LIBOR.....	0	0	(2,536,190)	(2,127,698)	.....	....(2,082,192)	(309,751)	0	0	0	16,433	.....	001.....
EQUITY TRS 68.....	GMxB.....	N/A.....	Equity/Index	GSE.....	05/26/2011	05/26/2011	1	..61,282,028	LIBOR.....	0	0	(6,214,416)	(1,610,217)	.....	....(1,583,682)	2,185,477	0	0	0	119,373	.....	001.....
EQUITY TRS 72.....	GMxB.....	N/A.....	Equity/Index	WRBS.....	06/29/2011	06/29/2011	1	..51,176,903	LIBOR.....	0	0	(5,002,663)	(5,727,549)	.....	....(5,635,520)	(5,167,764)	0	0	0	137,080	.....	001.....
EQUITY TRS 73.....	GMxB.....	N/A.....	Equity/Index	DBL.....	07/07/2011	07/07/2011	1	..47,678,546	LIBOR.....	0	0	(5,165,343)	(5,509,838)	.....	....(5,424,148)	(5,885,540)	0	0	0	152,478	.....	001.....
EQUITY TRS 74.....	GMxB.....	N/A.....	Equity/Index	SCN.....	08/03/2011	08/04/2011	1	..25,018,299	LIBOR.....	0	0	(2,489,496)	(598,128)	.....	....(571,720)	(1,383,996)	0	0	0	74,832	.....	001.....
EQUITY TRS 76.....	GMxB.....	N/A.....	Equity/Index	SCN.....	08/04/2011	08/08/2011	1	..26,727,341	LIBOR.....	0	0	(2,637,059)	(373,651)	.....	....(349,744)	(1,268,829)	0	0	0	75,404	.....	001.....
EQUITY TRS 80.....	GMxB.....	N/A.....	Equity/Index	SCN.....	09/01/2011	09/02/2011	1	..40,147,088	LIBOR.....	0	0	(3,901,001)	7,520	.....	....25,334	(687,303)	0	0	0	80,838	.....	001.....
EQUITY TRS 82.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	09/06/2011	09/07/2011	1	..42,426,444	LIBOR.....	0	0	(4,250,221)	(1,265,843)	.....	....(1,251,979)	(2,116,586)	0	0	0	133,746	.....	001.....
EQUITY TRS 88.....	GMxB.....	N/A.....	Equity/Index	SCN.....	09/22/2011	09/26/2011	1	..35,600,016	LIBOR.....	0	0	(3,434,481)	272,486	.....	....273,129	444,935	0	0	0	106,069	.....	001.....
EQUITY TRS 93.....	GMxB.....	N/A.....	Equity/Index	BOA.....	01/06/2012	01/06/2012	1	..27,850,972	LIBOR.....	0	0	(2,544,763)	(2,572,908)	.....	....(2,544,763)	(2,572,908)	0	0	0	123,249	.....	001.....
EQUITY TRS 95.....	GMxB.....	N/A.....	Equity/Index	BBI.....	03/08/2012	03/09/2012	1	..55,762,245	LIBOR.....	0	0	(531,161)	(548,845)	.....	....(531,161)	(548,845)	0	0	0	273,336	.....	001.....
EQUITY TRS 97.....	GMxB.....	N/A.....	Equity/Index	BOA.....	03/23/2012	03/26/2012	1	..52,969,275	LIBOR.....	0	0	406,536	405,432	.....	....406,536	405,432	0	0	0	230,212	.....	001.....
EQUITY TRS 67.....	GMxB.....	N/A.....	Equity/Index	SCN.....	04/01/2011	04/04/2011	1	..36,006,300	LIBOR.....	0	0	(3,804,036)	(3,191,338)	.....	....(3,123,084)	(464,596)	0	0	0	24,648	.....	001.....
EQUITY TRS 72.....	GMxB.....	N/A.....	Equity/Index	WRBS.....	06/29/2011	06/29/2011	1	..12,795,497	LIBOR.....	0	0	(1,250,790)	(1,432,030)	.....	....(1,409,020)	(1,292,069)	0	0	0	34,273	.....	001.....
EQUITY TRS 73.....	GMxB.....	N/A.....	Equity/Index	DBL.....	07/07/2011	07/07/2011	1	..11,921,931	LIBOR.....	0	0	(1,291,584)	(1,377,725)	.....	....(1,356,298)	(1,471,668)	0	0	0	38,127	.....	001.....
EQUITY TRS 74.....	GMxB.....	N/A.....	Equity/Index	SCN.....	08/03/2011	08/04/2011	1	..25,018,299	LIBOR.....	0	0	(2,489,496)	(598,128)	.....	....(571,720)	(1,383,996)	0	0	0	74,832	.....	001.....
EQUITY TRS 76.....	GMxB.....	N/A.....	Equity/Index	SCN.....	08/04/2011	08/08/2011	1	..26,727,341	LIBOR.....	0	0	(2,637,059)	(373,651)	.....	....(349,744)	(1,268,829)	0	0	0	75,404	.....	001.....
EQUITY TRS 77.....	GMxB.....	N/A.....	Equity/Index	HSBU.....	08/10/2011	08/11/2011	1	..63,689,447	LIBOR.....	0	0	(6,302,774)	(1,119,498)	.....	....(1,064,908)	(2,973,062)	0	0	0	183,030	.....	001.....
EQUITY TRS 80.....	GMxB.....	N/A.....	Equity/Index	SCN.....	09/01/2011	09/02/2011	1	..10,946,879	LIBOR.....	0	0	(1,063,683)	2,050	.....	....6,908	(187,406)	0	0	0	22,042	.....	001.....
EQUITY TRS 82.....	GMxB.....	N/A.....	Equity/Index	CSFI.....	09/06/2011	09/07/2011	1	..21,215,707	LIBOR.....	0	0	(2,125,360)	(632,996)	.....	....(626,063)	(1,058,417)	0	0	0	66,881	.....	001.....
EQUITY TRS 88.....	GMxB.....	N/A.....	Equity/Index	SCN.....	09/22/2011	09/26/2011	1	..35,600,016	LIBOR.....	0	0	(3,434,481)	272,486	.....	....273,129	444,935	0	0	0	106,069	.....	001.....
EQUITY TRS 92.....	GMxB.....	N/A.....	Equity/Index	JPCB.....	11/28/2011	11/28/2011	1	..29,072,474	LIBOR.....	0	0	(2,959,579)	(704,138)	.....	....(697,937)	1,092,950	0	0	0	50,604	.....	001.....
EQUITY TRS 93.....	GMxB.....	N/A.....	Equity/Index	BOA.....	01/06/2012	01/06/2012	1	..16,280,982	LIBOR.....	0	0	(1,487,605)	(1,504,058)	.....	....(1,487,605)	(1,504,058)	0	0	0	72,048	.....	001.....
EQUITY TRS 97.....	GMxB.....	N/A.....	Equity/Index	BOA.....	03/23/2012	03/26/2012	1	..13,242,319	LIBOR.....	0	0	101,634	101,358	.....	....101,634	101,358	0	0	0	57,553	.....	001.....
EQUITY TRS 98.....	GMxB.....	N/A.....	Equity/Index	SCN.....	03/30/2012	04/04/2012	1	..25,456,838	LIBOR.....	0	0	0	0	.....	.....0	0	0	0	0	0	.....	001.....
BNIX20Y TRS 021412 101500	GMxB.....	N/A.....	Interest.....	BPA.....	02/13/2012	02/14/2012	1	..150,000,000	FedFundEffective..	0	0	(3,620,125)	(3,573,705)	.....	....(3,620,125)	(3,573,705)	0	0	0	209,165	.....	001.....
BNIX20Y TRS 021412 1035000....	GMxB.....	N/A.....	Interest.....	BPA.....	02/13/2012	02/14/2012	1	..100,000,000	FedFundEffective..	0	0	(2,414,042)	(2,382,470)	.....	....(2,414,042)	(2,382,470)	0	0	0	98,601	.....	001.....
BNIX20Y TRS 021712 085500....	GMxB.....	N/A.....	Interest.....	BPA.....	02/16/2012	02/17/2012	1	..50,000,000	FedFundEffective..	0	0	(1,153,680)	(1,137,776)	.....	....(1,153,680)	(1,137,776)	0	0	0	57,434	.....	001.....
BNIX20Y TRS 032812 092000....	GMxB.....	N/A.....	Interest.....	BPA.....	03/27/2012	03/28/2012	1	..200,000,000	FedFundEffective..	0	0	(789,693)	(786,582)	.....	....(789,693)	(786,582)	0	0	0	483,046	.....	001.....
USTN TRS 492.....	GMxB.....	N/A.....	Interest.....	BPA.....	03/14/2012	03/15/2012	1	..125,000,000	FedFundEffective..	0	0	(363,141)	(370,496)	.....	....(363,141)	(370,496)	0	0	0	189,228	.....	001.....
USTN TRS 510.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/22/2012	03/23/2012	1	..100,000,000	FedFundEffective..	0	0	(661,649)	(662,745)	.....	....(661,649)	(662,745)	0	0	0	195,434	.....	001.....
USTB TRS 242.....	GMxB.....	N/A.....	Interest.....	BPA.....	01/19/2012	01/20/2012	1	..50,000,000	FedFundEffective..	0	0	(2,942,393)	(4,097,165)	.....	....(4,129,893)	(4,097,165)	0	0	0	64,550	.....	001.....
USTB TRS 246.....	GMxB.....	N/A.....	Interest.....	BBI.....	01/25/2012	01/26/2012	1	..75,000,000	FedFundEffective..	0	0	(2,611,256)	(3,981,910)	.....	....(4,017,506)	(3,981,910)	0	0	0	104,583	.....	001.....
USTB TRS 247.....	GMxB.....	N/A.....	Interest.....	CSFI.....	01/26/2012	01/27/2012	1	..50,000,000	FedFundEffective..	0	0	(2,064,930)	(2,040,588)	.....	....(2,064,930)	(2,040,588)	0	0	0	69,722	.....	001.....
USTB TRS 258.....	GMxB.....	N/A.....	Interest.....	BBI.....	02/21/2012	02/22/2012	1	..50,000,000	FedFundEffective..	0	0	(1,226,470)	(1,217,201)	.....	....(1,226,470)	(1,217,201)	0	0	0	60,381	.....	001.....
USTB TRS 260.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/08/2012	03/09/2012	1	..50,000,000	FedFundEffective..	0	0	(1,519,651)	(1,518,299)	.....	....(1,519,651)	(1,518,299)	0	0	0	64,550	.....	001.....
USTB TRS 264.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/19/2012	03/20/2012	1	..75,000,000	FedFundEffective..	0	0	1,748,264	1,756,733	.....	....1,748,264	1,756,733	0	0	0	170,018	.....	001.....
USTB TRS 265.....	GMxB.....	N/A.....	Interest.....	DBL.....	03/20/2012	03/21/2012	1	..75,000,000	FedFundEffective..	0	0	1,918,567	1,924,899	.....	....1,918,567	1,924,899	0	0	0	184,349	.....	001.....
USTB TRS 266.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/20/2012	03/21/2012	1	..50,000,000	FedFundEffective..	0	0	1,185,220	1,189,722	.....	....1,185,220	1,189,722	0	0	0	60,381	.....	001.....

QE06.18

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
USTB TRS 269.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/28/2012	03/29/2012	1	..75,000,000	FedFundEffective..	0	0	(794,382)	(793,683)	.....	.....(794,382)	(793,683)	0	0	0	186,455	.....	001.....
USTN TRS 428.....	GMxB.....	N/A.....	Interest.....	BPA.....	01/24/2012	01/25/2012	1	..100,000,000	FedFundEffective..	0	0	(2,150,480)	(4,768,778)	.....	.....(4,837,980)	(4,768,778)	0	0	0	95,015	.....	001.....
USTN TRS 432.....	GMxB.....	N/A.....	Interest.....	BPA.....	01/25/2012	01/26/2012	1	..50,000,000	FedFundEffective..	0	0	(1,499,628)	(2,810,287)	.....	.....(2,843,378)	(2,810,287)	0	0	0	69,722	.....	001.....
USTN TRS 461.....	GMxB.....	N/A.....	Interest.....	BBI.....	02/22/2012	02/23/2012	1	..80,000,000	FedFundEffective..	0	0	(2,389,801)	(2,361,907)	.....	.....(2,389,801)	(2,361,907)	0	0	0	153,478	.....	001.....
USTN TRS 465.....	GMxB.....	N/A.....	Interest.....	BPA.....	02/24/2012	02/27/2012	1	..125,000,000	FedFundEffective..	0	0	(4,894,937)	(4,852,169)	.....	.....(4,894,937)	(4,852,169)	0	0	0	255,155	.....	001.....
USTN TRS 467.....	GMxB.....	N/A.....	Interest.....	BBI.....	02/27/2012	02/28/2012	1	..100,000,000	FedFundEffective..	0	0	(5,446,136)	(5,410,603)	.....	.....(5,446,136)	(5,410,603)	0	0	0	164,570	.....	001.....
USTN TRS 469.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/02/2012	03/05/2012	1	..50,000,000	FedFundEffective..	0	0	(2,045,860)	(2,031,394)	.....	.....(2,045,860)	(2,031,394)	0	0	0	49,301	.....	001.....
USTN TRS 471.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/05/2012	03/06/2012	1	..50,000,000	FedFundEffective..	0	0	(1,821,834)	(1,807,938)	.....	.....(1,821,834)	(1,807,938)	0	0	0	90,331	.....	001.....
USTN TRS 473.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/05/2012	03/06/2012	1	..100,000,000	FedFundEffective..	0	0	(3,612,641)	(3,587,338)	.....	.....(3,612,641)	(3,587,338)	0	0	0	166,667	.....	001.....
USTN TRS 476.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/12/2012	03/13/2012	1	..100,000,000	FedFundEffective..	0	0	91,912	93,763	.....	.....91,912	93,763	0	0	0	91,287	.....	001.....
USTN TRS 487.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/13/2012	03/14/2012	1	..100,000,000	FedFundEffective..	0	0	(2,056,779)	(2,038,969)	.....	.....(2,056,779)	(2,038,969)	0	0	0	95,015	.....	001.....
USTN TRS 489.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/14/2012	03/15/2012	1	..75,000,000	FedFundEffective..	0	0	450,481	462,798	.....	.....450,481	462,798	0	0	0	161,777	.....	001.....
USTN TRS 496.....	GMxB.....	N/A.....	Interest.....	BPA.....	03/15/2012	03/16/2012	1	..150,000,000	FedFundEffective..	0	0	1,531,046	1,552,012	.....	.....1,531,046	1,552,012	0	0	0	276,699	.....	001.....
USTN TRS 497.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/15/2012	03/16/2012	1	..200,000,000	FedFundEffective..	0	0	1,950,989	1,984,824	.....	.....1,950,989	1,984,824	0	0	0	368,932	.....	001.....
USTN TRS 498.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/15/2012	03/16/2012	1	..50,000,000	FedFundEffective..	0	0	791,418	800,951	.....	.....791,418	800,951	0	0	0	91,287	.....	001.....
USTN TRS 499.....	GMxB.....	N/A.....	Interest.....	BPA.....	03/15/2012	03/16/2012	1	..150,000,000	FedFundEffective..	0	0	1,704,573	1,725,819	.....	.....1,704,573	1,725,819	0	0	0	276,699	.....	001.....
USTN TRS 502.....	GMxB.....	N/A.....	Interest.....	BOA.....	03/15/2012	03/16/2012	1	..25,000,000	FedFundEffective..	0	0	361,732	365,541	.....	.....361,732	365,541	0	0	0	27,951	.....	001.....
USTN TRS 504.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/16/2012	03/19/2012	1	..100,000,000	FedFundEffective..	0	0	1,624,179	1,635,650	.....	.....1,624,179	1,635,650	0	0	0	193,649	.....	001.....
USTN TRS 505.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/19/2012	03/20/2012	1	..100,000,000	FedFundEffective..	0	0	2,364,949	2,378,382	.....	.....2,364,949	2,378,382	0	0	0	226,691	.....	001.....
USTN TRS 506.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/19/2012	03/20/2012	1	..125,000,000	FedFundEffective..	0	0	2,770,320	2,785,567	.....	.....2,770,320	2,785,567	0	0	0	283,364	.....	001.....
USTN TRS 511.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/22/2012	03/23/2012	1	..50,000,000	FedFundEffective..	0	0	433,886	438,160	.....	.....433,886	438,160	0	0	0	97,717	.....	001.....
USTN TRS 512.....	GMxB.....	N/A.....	Interest.....	JPCH.....	03/22/2012	03/23/2012	1	..60,000,000	FedFundEffective..	0	0	563,632	567,977	.....	.....563,632	567,977	0	0	0	147,479	.....	001.....
USTN TRS 514.....	GMxB.....	N/A.....	Interest.....	DBL.....	03/22/2012	03/23/2012	1	..35,000,000	FedFundEffective..	0	0	324,863	327,672	.....	.....324,863	327,672	0	0	0	86,522	.....	001.....
USTN TRS 515.....	GMxB.....	N/A.....	Interest.....	BPA.....	03/22/2012	03/23/2012	1	..75,000,000	FedFundEffective..	0	0	457,719	462,743	.....	.....457,719	462,743	0	0	0	104,583	.....	001.....
USTN TRS 519.....	GMxB.....	N/A.....	Interest.....	DBL.....	03/27/2012	03/28/2012	1	..37,000,000	FedFundEffective..	0	0	(134,006)	(133,225)	.....	.....(134,006)	(133,225)	0	0	0	89,363	.....	001.....
USTN TRS 520.....	GMxB.....	N/A.....	Interest.....	BPA.....	03/28/2012	03/29/2012	1	..150,000,000	FedFundEffective..	0	0	(1,185,783)	(1,184,402)	.....	.....(1,185,783)	(1,184,402)	0	0	0	375,000	.....	001.....
USTN TRS 521.....	GMxB.....	N/A.....	Interest.....	BBI.....	03/28/2012	03/29/2012	1	..100,000,000	FedFundEffective..	0	0	(955,379)	(954,089)	.....	.....(955,379)	(954,089)	0	0	0	153,659	.....	001.....
USTN TRS 523.....	GMxB.....	N/A.....	Interest.....	CSFI.....	03/29/2012	03/30/2012	1	..181,300,000	FedFundEffective..	0	0	(2,204,026)	(2,204,026)	.....	.....(2,204,026)	(2,204,026)	0	0	0	373,148	.....	001.....
0949999. Total-Swaps-Hedging Other-Total Return.....										0	0	(97,330,019)	(66,461,434)	XXX	(66,484,565)	(63,125,066)	0	0	0	9,091,518	XXX.....	XXX.....

Swaps - Hedging Other - Other

VAR SWAP 12202011.....	GMxB.....	N/A.....	Equity/Index	GSE.....	12/23/2011	12/30/2011	1	562,000	GDDUEAFE.....	0	0	(3,610,449)	(5,836,544)	.....	.....(5,836,544)	(6,296,367)	0	0	0	1,300	.....	001.....
VAR SWAP 12202011.....	GMxB.....	N/A.....	Equity/Index	SCN.....	12/23/2011	12/30/2011	1	537,700	RU10VATR.....	0	0	(3,375,019)	(5,667,904)	.....	.....(5,667,904)	(5,865,816)	0	0	0	1,243	.....	001.....
VARSWAP 01102012 01.....	GMxB.....	N/A.....	Equity/Index	JPCH.....	01/10/2012	01/10/2012	1	287,200	GDDUEAFE.....	0	0	(854,371)	(2,180,199)	.....	.....(2,180,199)	(2,180,199)	0	0	0	1,234	.....	001.....
VARSWAP 01102012 02.....	GMxB.....	N/A.....	Equity/Index	SCN.....	01/10/2012	06/15/2012	1	499,660	GDDUEAFE.....	0	0	(418,841)	(2,196,028)	.....	.....(2,196,028)	(2,196,028)	0	0	0	2,148	.....	001.....
VARSWAP 01112012 02.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/11/2012	01/11/2012	1	582,400	GDDUEAFE.....	0	0	(1,946,313)	(4,777,859)	.....	.....(4,777,859)	(4,777,859)	0	0	0	2,503	.....	001.....
VAR SWAP 01122012 02.....	GMxB.....	N/A.....	Equity/Index	BPA.....	01/12/2012	06/15/2012	1	763,100	GDDUEAFE.....	0	0	(1,149,724)	(3,334,151)	.....	.....(3,334,151)	(3,334,151)	0	0	0	3,280	.....	001.....
VAR SWAP 01112012 04.....	GMxB.....	N/A.....	Equity/Index	JPCH.....	01/11/2012	02/17/2012	1	403,900	GDDUEAFE.....	0	0	(826,790)	(2,502,701)	.....	.....(2,502,701)	(2,502,701)	0	0	0	1,736	.....	001.....
VAR SWAP 01122012 01.....	GMxB.....	N/A.....	Equity/Index	GSE.....	01/12/2012	01/12/2012	1	722,260	GDDUEAFE.....	0	0	(2,360,735)	(5,709,390)	.....	.....(5,709,390)	(5,709,390)	0	0	0	3,104	.....	001.....
VAR SWAP 01132012 02.....	GMxB.....	N/A.....	Equity/Index	WMST.....	01/13/2012	02/17/2012	1	617,400	GDDUEAFE.....	0	0	(1,612,067)	(4,077,110)	.....	.....(4,077,110)	(4,077,110)	0	0	0	2,654	.....	001.....
VARSWAP 01132012 03.....	GMxB.....	N/A.....	Equity/Index	SCN.....	01/13/2012	02/17/2012	1	616,350	RU10VATR.....	0	0	(1,538,662)	(4,042,833)	.....	.....(4,042,833)	(4,042,833)	0	0	0	2,649	.....	001.....
VAR SWAP 01172012 02.....	GMxB.....	N/A.....	Equity/Index	SCN.....	01/17/2012	01/17/2012	1	575,640	GDDUEAFE.....	0	0	(1,918,468)	(4,383,864)	.....	.....(4,383,864)	(4,383,864)	0	0	0	2,474	.....	001.....
VAR SWAP 01172012 03.....	GMxB.....	N/A.....	Equity/Index	SCN.....	01/17/2012	01/17/2012	1	287,820	GDDUEAFE.....	0	0	(959,234)	(2,191,932)	.....	.....(2,191,932)	(2,191,932)	0	0	0	1,237	.....	001.....
VAR SWAP 01172012 01.....	GMxB.....	N/A.....	Equity/Index	SCN.....	01/17/2012	01/17/2012	1	572,520	GDDUEAFE.....	0	0	(1,804,159)	(4,269,463)	.....	.....(4,269,463)	(4,269,463)	0	0	0	2,461	.....	001.....

QE06.19

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
VAR SWAP 03062012 02.....	GMxB.....	N/A.....	Equity/Index	WRBS.....	03/06/2012	03/16/2012	1	302,400	GDDUEAFE.....	0	0	0	(2,165,665)	.....	....(2,165,665)	(2,165,665)	0	0	0	699	.....	001.....
VAR SWAP 03072012 01.....	GMxB.....	N/A.....	Equity/Index	SCN.....	03/07/2012	03/16/2012	1	413,100	GDDUEAFE.....	0	0	0	(2,565,361)	.....	....(2,565,361)	(2,565,361)	0	0	0	955	.....	001.....
VAR SWAP 03072012 02.....	GMxB.....	N/A.....	Equity/Index	SCN.....	03/07/2012	03/16/2012	1	413,100	GDDUEAFE.....	0	0	0	(2,565,361)	.....	....(2,565,361)	(2,565,361)	0	0	0	955	.....	001.....
0959999. Total-Swaps-Hedging Other-Other.....										0	0	..(22,374,831)	(58,466,366)	XXX	..(58,466,366)	..(59,124,101)	0	0	0	30,632	XXX.....	XXX.....
0969999. Total-Swaps-Hedging Other.....										0	0	..(12,319,900)	12,282,031	XXX	..17,021,942	..(92,424,286)	0	0	0	..191,971,081	XXX.....	XXX.....
1159999. Total-Swaps-Interest Rate.....										0	0	..107,384,949	137,209,831	XXX	..141,972,872	29,824,881	0	0	0	..182,848,930	XXX.....	XXX.....
1189999. Total-Swaps-Total Return.....										0	0	..(97,330,019)	(66,461,434)	XXX	..(66,484,565)	..(63,125,066)	0	0	0	9,091,518	XXX.....	XXX.....
1199999. Total-Swaps-Other.....										0	0	..(22,374,831)	(58,466,366)	XXX	..(58,466,366)	..(59,124,101)	0	0	0	30,632	XXX.....	XXX.....
1209999. Total-Swaps.....										0	0	..(12,319,900)	12,282,031	XXX	..17,021,942	..(92,424,286)	0	0	0	..191,971,081	XXX.....	XXX.....
1409999. Total-Hedging Other.....										..414,321,196	...69,408,660	17,412,454	...1,033,480,391	XXX	1,068,460,302	(443,588,535)	0	0	0	..691,973,226	XXX.....	XXX.....
1449999. TOTAL.....										..414,321,196	...69,408,660	17,412,454	...1,033,480,391	XXX	1,068,460,302	(443,588,535)	0	0	0	..691,973,226	XXX.....	XXX.....

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
001	Hedges equity or interest rate risk of GMxB liabilities
002	Hedges interest rate risk of projected annuity sales
003	Hedges equity or interest rate risk of life products
004	Hedges margins on minimum crediting rate guarantees

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
Long Futures																			
Hedging Other																			
TYM2.....	4,912	.636,027,250	# 334016 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/23/2012...	130.6875	129.4844	0	0	(5,909,725)	(5,909,725)	0	0	4,909,650	001.....
TYM2.....	6	.776,906	# 334229 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.8672	129.4844	0	0	(8,297)	(8,297)	0	0	5,997	001.....
TYM2.....	190	24,602,031	# 334230 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.8828	129.4844	0	0	(265,702)	(265,702)	0	0	189,909	001.....
TYM2.....	121	15,667,609	# 334231 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.8906	129.4844	0	0	(170,156)	(170,156)	0	0	120,942	001.....
TYM2.....	1,234	159,783,719	# 334232 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.8984	129.4844	0	0	(1,744,950)	(1,744,950)	0	0	1,233,410	001.....
TYM2.....	105	13,595,859	# 334233 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9063	129.4844	0	0	(149,296)	(149,296)	0	0	104,950	001.....
TYM2.....	2,062	266,996,781	# 334234 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9141	129.4844	0	0	(2,948,000)	(2,948,000)	0	0	2,061,013	001.....
TYM2.....	2,047	265,054,516	# 334235 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9219	129.4844	0	0	(2,942,563)	(2,942,563)	0	0	2,046,021	001.....
TYM2.....	181	23,436,672	# 334236 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9219	129.4844	0	0	(260,188)	(260,188)	0	0	180,913	001.....
TYM2.....	474	61,375,594	# 334237 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9297	129.4844	0	0	(685,077)	(685,077)	0	0	473,773	001.....
TYM2.....	182	23,566,156	# 334238 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9453	129.4844	0	0	(265,889)	(265,889)	0	0	181,913	001.....
TYM2.....	69	8,934,422	# 334239 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9531	129.4844	0	0	(101,344)	(101,344)	0	0	68,967	001.....
TYM2.....	470	60,857,656	# 334240 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9609	129.4844	0	0	(693,983)	(693,983)	0	0	469,775	001.....
TYM2.....	2,978	385,604,469	# 334241 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9688	129.4844	0	0	(4,420,454)	(4,420,454)	0	0	2,976,575	001.....
TYM2.....	117	15,149,672	# 334242 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	130.9766	129.4844	0	0	(174,585)	(174,585)	0	0	116,944	001.....
TYM2.....	1	129,484	# 334541 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.2969	129.4844	0	0	(1,813)	(1,813)	0	0	1,000	001.....
TYM2.....	1	129,484	# 334542 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.3047	129.4844	0	0	(1,820)	(1,820)	0	0	1,000	001.....
TYM2.....	111	14,372,766	# 334543 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.3203	129.4844	0	0	(203,788)	(203,788)	0	0	110,947	001.....
TYM2.....	18	2,330,719	# 334544 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.3281	129.4844	0	0	(33,188)	(33,188)	0	0	17,991	001.....
TYM2.....	1,527	197,722,641	# 334545 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.3359	129.4844	0	0	(2,827,332)	(2,827,332)	0	0	1,526,269	001.....
TYM2.....	300	38,845,313	# 334546 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.3438	129.4844	0	0	(557,811)	(557,811)	0	0	299,856	001.....
TYM2.....	36	4,661,438	# 334547 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.3438	129.4844	0	0	(66,937)	(66,937)	0	0	35,983	001.....
TYM2.....	1	129,484	# 334548 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.3516	129.4844	0	0	(1,867)	(1,867)	0	0	1,000	001.....
TYM2.....	5,104	660,888,250	# 334549 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.3594	129.4844	0	0	(9,570,000)	(9,570,000)	0	0	5,101,558	001.....
TYM2.....	6	.776,906	# 334550 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	131.3594	129.4844	0	0	(11,250)	(11,250)	0	0	5,997	001.....
TYM2.....	1,410	182,572,969	# 334847 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.3281	129.4844	0	0	(2,599,688)	(2,599,688)	0	0	1,409,325	001.....
TYM2.....	5	.647,422	# 334848 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.3438	129.4844	0	0	(9,297)	(9,297)	0	0	4,998	001.....
TYM2.....	2	258,969	# 334849 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.3516	129.4844	0	0	(3,734)	(3,734)	0	0	1,999	001.....
TYM2.....	56	7,251,125	# 334850 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.3594	129.4844	0	0	(105,000)	(105,000)	0	0	55,973	001.....
TYM2.....	10	1,294,844	# 334851 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.3672	129.4844	0	0	(18,828)	(18,828)	0	0	9,995	001.....
TYM2.....	478	61,893,531	# 334852 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.3750	129.4844	0	0	(903,716)	(903,716)	0	0	477,771	001.....
TYM2.....	13	1,683,297	# 334853 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.3828	129.4844	0	0	(24,680)	(24,680)	0	0	12,994	001.....
TYM2.....	1,357	175,710,297	# 334855 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.3906	129.4844	0	0	(2,586,781)	(2,586,781)	0	0	1,356,351	001.....
TYM2.....	2	258,969	# 334856 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.3984	129.4844	0	0	(3,828)	(3,828)	0	0	1,999	001.....
TYM2.....	101	13,077,922	# 334857 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4063	129.4844	0	0	(194,109)	(194,109)	0	0	100,952	001.....
TYM2.....	7	906,391	# 334858 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4141	129.4844	0	0	(13,508)	(13,508)	0	0	6,997	001.....
TYM2.....	54	6,992,156	# 334859 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4219	129.4844	0	0	(104,625)	(104,625)	0	0	53,974	001.....
TYM2.....	5	647,422	# 334860 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4297	129.4844	0	0	(9,727)	(9,727)	0	0	4,998	001.....
TYM2.....	46	5,956,281	# 334861 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4375	129.4844	0	0	(89,844)	(89,844)	0	0	45,978	001.....
TYM2.....	44	5,697,313	# 334862 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4453	129.4844	0	0	(86,281)	(86,281)	0	0	43,979	001.....
TYM2.....	163	21,105,953	# 334863 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4531	129.4844	0	0	(320,906)	(320,906)	0	0	162,922	001.....
TYM2.....	31	4,014,016	# 334864 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4609	129.4844	0	0	(61,273)	(61,273)	0	0	30,985	001.....

QE07

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
TYM2.....	1,118	..144,763,531	# 334865 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4688	129.4844	0	0	(2,218,526)	(2,218,526)	0	0	1,117,465	001.....
TYM2.....	4	517,938	# 334866 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4766	129.4844	0	0	(7,969)	(7,969)	0	0	3,998	001.....
TYM2.....	337	..43,636,234	# 334867 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4844	129.4844	0	0	(674,000)	(674,000)	0	0	336,839	001.....
TYM2.....	2,005	..259,616,172	# 334868 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.4922	129.4844	0	0	(4,025,659)	(4,025,659)	0	0	2,004,041	001.....
TYM2.....	601	..77,820,109	# 334869 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.5000	129.4844	0	0	(1,211,388)	(1,211,388)	0	0	600,712	001.....
TYM2.....	2	258,969	# 334870 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.5078	129.4844	0	0	(4,047)	(4,047)	0	0	1,999	001.....
TYM2.....	8	1,035,875	# 334871 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.5156	129.4844	0	0	(16,250)	(16,250)	0	0	7,996	001.....
TYM2.....	4	517,938	# 334872 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.5234	129.4844	0	0	(8,156)	(8,156)	0	0	3,998	001.....
TYM2.....	9	1,165,359	# 334873 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.5313	129.4844	0	0	(18,422)	(18,422)	0	0	8,996	001.....
TYM2.....	2	258,969	# 334874 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.5391	129.4844	0	0	(4,109)	(4,109)	0	0	1,999	001.....
TYM2.....	75	..9,711,328	# 334875 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.5469	129.4844	0	0	(154,688)	(154,688)	0	0	74,964	001.....
TYM2.....	816	..105,659,250	# 334876 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	131.5625	129.4844	0	0	(1,695,746)	(1,695,746)	0	0	815,610	001.....
TYM2.....	169	..21,882,859	# 335863 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	131.0938	129.4844	0	0	(271,984)	(271,984)	0	0	168,919	001.....
TYM2.....	197	..25,508,422	# 335929 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/05/2012...	130.8750	129.4844	0	0	(273,952)	(273,952)	0	0	196,906	001.....
TYM2.....	22	..2,848,656	# 336304 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/06/2012...	131.4063	129.4844	0	0	(42,281)	(42,281)	0	0	21,989	001.....
TYM2.....	591	..76,525,266	# 336305 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/06/2012...	131.4219	129.4844	0	0	(1,145,063)	(1,145,063)	0	0	590,717	001.....
TYM2.....	231	..29,910,891	# 336306 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/06/2012...	131.4375	129.4844	0	0	(451,171)	(451,171)	0	0	230,889	001.....
TYM2.....	1,185	..153,438,984	# 337642 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/13/2012...	130.3438	129.4844	0	0	(1,018,353)	(1,018,353)	0	0	1,184,433	001.....
TYM2.....	300	..38,845,313	# 337643 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/13/2012...	130.7500	129.4844	0	0	(379,686)	(379,686)	0	0	299,856	001.....
TYM2.....	32	..4,143,500	# 338705 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	127.9219	129.4844	0	0	50,000	50,000	0	0	31,985	001.....
TYM2.....	10	1,294,844	# 338989 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.4219	129.4844	0	0	10,625	10,625	0	0	9,995	001.....
TYM2.....	17	2,201,234	# 338990 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.4375	129.4844	0	0	17,797	17,797	0	0	16,992	001.....
TYM2.....	33	4,272,984	# 338991 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.4531	129.4844	0	0	34,031	34,031	0	0	32,984	001.....
TYM2.....	17	2,201,234	# 338992 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.4688	129.4844	0	0	17,266	17,266	0	0	16,992	001.....
TYM2.....	7	906,391	# 338993 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.4844	129.4844	0	0	7,000	7,000	0	0	6,997	001.....
TYM2.....	15	1,942,266	# 338994 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.5000	129.4844	0	0	14,766	14,766	0	0	14,993	001.....
TYM2.....	258	..33,406,969	# 338995 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.5156	129.4844	0	0	249,938	249,938	0	0	257,877	001.....
TYM2.....	21	2,719,172	# 338996 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.5313	129.4844	0	0	20,016	20,016	0	0	20,990	001.....
TYM2.....	12	1,553,813	# 338997 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.5469	129.4844	0	0	11,250	11,250	0	0	11,994	001.....
TYM2.....	3	388,453	# 338998 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.5625	129.4844	0	0	2,766	2,766	0	0	2,999	001.....
TYM2.....	13	1,683,297	# 338999 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.5781	129.4844	0	0	11,781	11,781	0	0	12,994	001.....
TYM2.....	13	1,683,297	# 339000 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.5938	129.4844	0	0	11,578	11,578	0	0	12,994	001.....
TYM2.....	5	647,422	# 339001 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.6094	129.4844	0	0	4,375	4,375	0	0	4,998	001.....
TYM2.....	13	1,683,297	# 339002 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.6250	129.4844	0	0	11,172	11,172	0	0	12,994	001.....
TYM2.....	30	..3,884,531	# 339003 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.6406	129.4844	0	0	25,313	25,313	0	0	29,986	001.....
TYM2.....	56	..7,251,125	# 339004 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.6563	129.4844	0	0	46,375	46,375	0	0	55,973	001.....
TYM2.....	30	..3,884,531	# 339005 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.6719	129.4844	0	0	24,375	24,375	0	0	29,986	001.....
TYM2.....	23	2,978,141	# 339006 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.6875	129.4844	0	0	18,328	18,328	0	0	22,989	001.....
TYM2.....	6	776,906	# 339007 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.7031	129.4844	0	0	4,688	4,688	0	0	5,997	001.....
TYM2.....	691	..89,473,703	# 339008 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/22/2012...	128.7344	129.4844	0	0	518,250	518,250	0	0	690,669	001.....
TYM2.....	235	..30,428,828	# 339266 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/23/2012...	129.0469	129.4844	0	0	102,813	102,813	0	0	234,888	001.....
TYM2.....	314	..40,658,094	# 339516 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/27/2012...	129.5938	129.4844	0	0	(34,342)	(34,342)	0	0	313,850	001.....
TYM2.....	452	..58,526,938	# 339669 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/28/2012...	129.5625	129.4844	0	0	(35,310)	(35,310)	0	0	451,784	001.....

QE07.1

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
TYM2.....	339	43,895,203	# 339819 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/29/2012...	129.9063	129.4844	0	0	(143,014)	(143,014)	0	0	338,838	001.....
TYM2.....	57	7,380,609	# 334744 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4453	129.4844	0	0	(111,773)	(111,773)	0	0	831,001	001.....
TYM2.....	267	34,572,328	# 334745 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4531	129.4844	0	0	(525,656)	(525,656)	0	0	3,892,582	001.....
TYM2.....	24	3,107,625	# 334746 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4609	129.4844	0	0	(47,437)	(47,437)	0	0	349,895	001.....
TYM2.....	2	258,969	# 334747 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4688	129.4844	0	0	(3,969)	(3,969)	0	0	29,158	001.....
TYM2.....	2	258,969	# 334748 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4766	129.4844	0	0	(3,984)	(3,984)	0	0	29,158	001.....
TYM2.....	2	258,969	# 334749 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4844	129.4844	0	0	(4,000)	(4,000)	0	0	29,158	001.....
TYM2.....	1	129,484	# 334750 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4922	129.4844	0	0	(2,008)	(2,008)	0	0	14,579	001.....
TYM2.....	33	4,272,984	# 334751 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.5000	129.4844	0	0	(66,515)	(66,515)	0	0	481,106	001.....
TYM2.....	3	388,453	# 334752 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.5078	129.4844	0	0	(6,070)	(6,070)	0	0	43,737	001.....
TYM2.....	5	647,422	# 334753 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.5156	129.4844	0	0	(10,156)	(10,156)	0	0	72,895	001.....
TYM2.....	2	258,969	# 334754 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.5234	129.4844	0	0	(4,078)	(4,078)	0	0	29,158	001.....
TYM2.....	765	99,055,547	# 336609 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/09/2012...	130.7500	129.4844	0	0	(968,199)	(968,199)	0	0	11,152,903	001.....
TYM2.....	800	103,587,500	# 338566 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/19/2012...	127.9688	129.4844	0	0	1,212,504	1,212,504	0	0	11,663,167	001.....
TYM2.....	69	8,934,422	# 338673 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/20/2012...	127.9375	129.4844	0	0	106,735	106,735	0	0	1,005,948	001.....
TYM2.....	331	42,859,328	# 338674 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/20/2012...	127.9531	129.4844	0	0	506,844	506,844	0	0	4,825,635	001.....
TYM2.....	400	51,793,750	# 338954 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/22/2012...	128.7188	129.4844	0	0	306,252	306,252	0	0	5,831,583	001.....
TYM2.....	256	33,148,000	# 339513 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/27/2012...	128.9688	129.4844	0	0	132,001	132,001	0	0	3,732,213	001.....
TYM2.....	200	25,896,875	# 339650 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/28/2012...	129.5625	129.4844	0	0	(15,624)	(15,624)	0	0	2,915,792	001.....
USM2.....	464	63,916,000	# 334493 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/27/2012...	142.5000	137.7500	0	0	(2,204,000)	(2,204,000)	0	0	0	001.....
USM2.....	7	964,250	# 334494 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/27/2012...	142.5313	137.7500	0	0	(33,469)	(33,469)	0	0	0	001.....
USM2.....	11	1,515,250	# 334495 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/27/2012...	142.5625	137.7500	0	0	(52,938)	(52,938)	0	0	0	001.....
USM2.....	25	3,443,750	# 334496 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/27/2012...	142.5938	137.7500	0	0	(121,094)	(121,094)	0	0	0	001.....
USM2.....	1	137,750	# 334497 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/27/2012...	142.6250	137.7500	0	0	(4,875)	(4,875)	0	0	0	001.....
USM2.....	2,104	289,826,000	# 334766 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.4141	137.7500	0	0	(9,813,182)	(9,813,182)	0	0	0	001.....
USM2.....	120	16,530,000	# 334767 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.7500	137.7500	0	0	(600,000)	(600,000)	0	0	0	001.....
USM2.....	1,387	191,059,250	# 334768 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.7578	137.7500	0	0	(6,945,832)	(6,945,832)	0	0	0	001.....
USM2.....	4	551,000	# 334769 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.7813	137.7500	0	0	(20,125)	(20,125)	0	0	0	001.....
USM2.....	127	17,494,250	# 334770 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.7891	137.7500	0	0	(639,961)	(639,961)	0	0	0	001.....
USM2.....	101	13,912,750	# 334771 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.8125	137.7500	0	0	(511,313)	(511,313)	0	0	0	001.....
USM2.....	334	46,008,500	# 334772 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.8203	137.7500	0	0	(1,693,484)	(1,693,484)	0	0	0	001.....
USM2.....	2	275,500	# 334773 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.8438	137.7500	0	0	(10,188)	(10,188)	0	0	0	001.....
USM2.....	28	3,857,000	# 334774 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.8516	137.7500	0	0	(142,844)	(142,844)	0	0	0	001.....
USM2.....	2	275,500	# 334775 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	142.8750	137.7500	0	0	(10,250)	(10,250)	0	0	0	001.....
USM2.....	2	275,500	# 335832 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/02/2012...	140.5000	137.7500	0	0	(5,500)	(5,500)	0	0	0	001.....
USM2.....	15	2,066,250	# 335833 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/02/2012...	140.5313	137.7500	0	0	(41,719)	(41,719)	0	0	0	001.....
USM2.....	66	9,091,500	# 335834 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/02/2012...	140.5625	137.7500	0	0	(185,625)	(185,625)	0	0	0	001.....
USM2.....	99	13,637,250	# 335835 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/02/2012...	140.5938	137.7500	0	0	(281,531)	(281,531)	0	0	0	001.....
USM2.....	93	12,810,750	# 335836 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/02/2012...	140.6250	137.7500	0	0	(267,375)	(267,375)	0	0	0	001.....
USM2.....	37	5,096,750	# 335837 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/02/2012...	140.6563	137.7500	0	0	(107,531)	(107,531)	0	0	0	001.....
USM2.....	39	5,372,250	# 335838 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/02/2012...	140.6875	137.7500	0	0	(114,563)	(114,563)	0	0	0	001.....
USM2.....	35	4,821,250	# 335839 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/02/2012...	140.7188	137.7500	0	0	(103,906)	(103,906)	0	0	0	001.....
USM2.....	21	2,892,750	# 335840 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	03/02/2012...	140.7500	137.7500	0	0	(63,000)	(63,000)	0	0	0	001.....

QE07.2

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
USM2.....	7	964,250	# 335841 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	140.7813	137.7500	0	0	(21,219)	(21,219)	0	0	0	001.....
USM2.....	23	3,168,250	# 335842 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	140.8125	137.7500	0	0	(70,438)	(70,438)	0	0	0	001.....
USM2.....	18	2,479,500	# 335843 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	140.8438	137.7500	0	0	(55,688)	(55,688)	0	0	0	001.....
USM2.....	11	1,515,250	# 335844 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	140.8750	137.7500	0	0	(34,375)	(34,375)	0	0	0	001.....
USM2.....	4	551,000	# 335845 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	140.9063	137.7500	0	0	(12,625)	(12,625)	0	0	0	001.....
USM2.....	9	1,239,750	# 335846 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	140.9375	137.7500	0	0	(28,688)	(28,688)	0	0	0	001.....
USM2.....	4	551,000	# 335847 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	140.9688	137.7500	0	0	(12,875)	(12,875)	0	0	0	001.....
USM2.....	6	826,500	# 335848 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	141.0000	137.7500	0	0	(19,500)	(19,500)	0	0	0	001.....
USM2.....	7	964,250	# 335849 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	141.0313	137.7500	0	0	(22,969)	(22,969)	0	0	0	001.....
USM2.....	4	551,000	# 335850 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/02/2012...	141.0625	137.7500	0	0	(13,250)	(13,250)	0	0	0	001.....
USM2.....	1	137,750	# 338675 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.2500	137.7500	0	0	2,500	2,500	0	0	0	001.....
USM2.....	3	413,250	# 338676 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.3125	137.7500	0	0	7,313	7,313	0	0	0	001.....
USM2.....	10	1,377,500	# 338677 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.3438	137.7500	0	0	24,063	24,063	0	0	0	001.....
USM2.....	11	1,515,250	# 338678 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.3750	137.7500	0	0	26,125	26,125	0	0	0	001.....
USM2.....	12	1,653,000	# 338679 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.4063	137.7500	0	0	28,125	28,125	0	0	0	001.....
USM2.....	15	2,066,250	# 338680 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.4375	137.7500	0	0	34,688	34,688	0	0	0	001.....
USM2.....	13	1,790,750	# 338681 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.4688	137.7500	0	0	29,656	29,656	0	0	0	001.....
USM2.....	10	1,377,500	# 338682 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.5000	137.7500	0	0	22,500	22,500	0	0	0	001.....
USM2.....	3	413,250	# 338683 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.5313	137.7500	0	0	6,656	6,656	0	0	0	001.....
USM2.....	2	275,500	# 338684 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.5625	137.7500	0	0	4,375	4,375	0	0	0	001.....
USM2.....	4	551,000	# 338685 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.5938	137.7500	0	0	8,625	8,625	0	0	0	001.....
USM2.....	6	826,500	# 338686 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.6250	137.7500	0	0	12,750	12,750	0	0	0	001.....
USM2.....	16	2,204,000	# 338687 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.6563	137.7500	0	0	33,500	33,500	0	0	0	001.....
USM2.....	53	7,300,750	# 338688 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.6875	137.7500	0	0	109,313	109,313	0	0	0	001.....
USM2.....	50	6,887,500	# 338689 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.7188	137.7500	0	0	101,563	101,563	0	0	0	001.....
USM2.....	33	4,545,750	# 338690 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.7500	137.7500	0	0	66,000	66,000	0	0	0	001.....
USM2.....	17	2,341,750	# 338691 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.7813	137.7500	0	0	33,469	33,469	0	0	0	001.....
USM2.....	21	2,892,750	# 338692 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.8125	137.7500	0	0	40,688	40,688	0	0	0	001.....
USM2.....	36	4,959,000	# 338693 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.8438	137.7500	0	0	68,625	68,625	0	0	0	001.....
USM2.....	20	2,755,000	# 338694 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.8750	137.7500	0	0	37,500	37,500	0	0	0	001.....
USM2.....	27	3,719,250	# 338695 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.9063	137.7500	0	0	49,781	49,781	0	0	0	001.....
USM2.....	15	2,066,250	# 338696 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.9375	137.7500	0	0	27,188	27,188	0	0	0	001.....
USM2.....	8	1,102,000	# 338697 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	135.9688	137.7500	0	0	14,250	14,250	0	0	0	001.....
USM2.....	7	964,250	# 338698 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	136.0000	137.7500	0	0	12,250	12,250	0	0	0	001.....
USM2.....	1	137,750	# 338699 US LONG BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/20/2012...	136.0313	137.7500	0	0	1,719	1,719	0	0	0	001.....
WNM2.....	344	51,933,250	# 334155 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.1953	150.9688	0	0	(1,797,937)	(1,797,937)	0	0	0	001.....
WNM2.....	471	71,106,281	# 334156 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.2031	150.9688	0	0	(2,465,393)	(2,465,393)	0	0	0	001.....
WNM2.....	446	67,332,063	# 334157 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.4063	150.9688	0	0	(2,425,125)	(2,425,125)	0	0	0	001.....
WNM2.....	25	3,774,219	# 334158 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.4375	150.9688	0	0	(136,719)	(136,719)	0	0	0	001.....
WNM2.....	353	53,291,969	# 334159 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.4688	150.9688	0	0	(1,941,500)	(1,941,500)	0	0	0	001.....
WNM2.....	969	146,288,719	# 334160 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.4922	150.9688	0	0	(5,352,213)	(5,352,213)	0	0	0	001.....
WNM2.....	239	36,081,531	# 334161 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.5000	150.9688	0	0	(1,321,969)	(1,321,969)	0	0	0	001.....
WNM2.....	231	34,873,781	# 334162 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.5234	150.9688	0	0	(1,283,133)	(1,283,133)	0	0	0	001.....

QE07.3

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
WNM2.....	137	20,682,719	# 334163 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.5313	150.9688	0	0	(762,063)	(762,063)	0	0	0	001.....
WNM2.....	563	84,995,406	# 334164 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.7266	150.9688	0	0	(3,241,647)	(3,241,647)	0	0	0	001.....
WNM2.....	6	905,813	# 334165 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.7578	150.9688	0	0	(34,734)	(34,734)	0	0	0	001.....
WNM2.....	14	2,113,563	# 334166 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.7891	150.9688	0	0	(81,484)	(81,484)	0	0	0	001.....
WNM2.....	1	150,969	# 334167 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.8125	150.9688	0	0	(5,844)	(5,844)	0	0	0	001.....
WNM2.....	2	301,938	# 334168 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.8203	150.9688	0	0	(11,703)	(11,703)	0	0	0	001.....
WNM2.....	600	90,581,250	# 334169 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/24/2012...	156.8516	150.9688	0	0	(3,529,686)	(3,529,686)	0	0	0	001.....
WNM2.....	1,556	234,907,375	# 334516 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.0781	150.9688	0	0	(11,062,195)	(11,062,195)	0	0	0	001.....
WNM2.....	226	34,118,938	# 334517 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.3984	150.9688	0	0	(1,679,110)	(1,679,110)	0	0	0	001.....
WNM2.....	1	150,969	# 334518 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.4063	150.9688	0	0	(7,438)	(7,438)	0	0	0	001.....
WNM2.....	23	3,472,281	# 334519 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.4297	150.9688	0	0	(171,602)	(171,602)	0	0	0	001.....
WNM2.....	1	150,969	# 334520 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.4375	150.9688	0	0	(7,469)	(7,469)	0	0	0	001.....
WNM2.....	1	150,969	# 334521 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.4609	150.9688	0	0	(7,492)	(7,492)	0	0	0	001.....
WNM2.....	1	150,969	# 334522 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.4922	150.9688	0	0	(7,523)	(7,523)	0	0	0	001.....
WNM2.....	3	452,906	# 334523 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.5000	150.9688	0	0	(22,594)	(22,594)	0	0	0	001.....
WNM2.....	1	150,969	# 334524 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.5313	150.9688	0	0	(7,563)	(7,563)	0	0	0	001.....
WNM2.....	69	10,416,844	# 334525 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.5391	150.9688	0	0	(522,351)	(522,351)	0	0	0	001.....
WNM2.....	1	150,969	# 334526 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.5625	150.9688	0	0	(7,594)	(7,594)	0	0	0	001.....
WNM2.....	3	452,906	# 334527 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.5859	150.9688	0	0	(22,852)	(22,852)	0	0	0	001.....
WNM2.....	3	452,906	# 334528 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.5938	150.9688	0	0	(22,875)	(22,875)	0	0	0	001.....
WNM2.....	334	50,423,563	# 334529 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/27/2012...	158.6016	150.9688	0	0	(2,549,359)	(2,549,359)	0	0	0	001.....
WNM2.....	1	150,969	# 334786 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.4531	150.9688	0	0	(7,484)	(7,484)	0	0	0	001.....
WNM2.....	1	150,969	# 334787 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.5156	150.9688	0	0	(7,547)	(7,547)	0	0	0	001.....
WNM2.....	1	150,969	# 334788 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.5313	150.9688	0	0	(7,563)	(7,563)	0	0	0	001.....
WNM2.....	402	60,689,438	# 334789 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.6875	150.9688	0	0	(3,102,938)	(3,102,938)	0	0	0	001.....
WNM2.....	4	603,875	# 334790 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.7578	150.9688	0	0	(31,156)	(31,156)	0	0	0	001.....
WNM2.....	1	150,969	# 334791 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.7813	150.9688	0	0	(7,813)	(7,813)	0	0	0	001.....
WNM2.....	63	9,511,031	# 334792 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.7891	150.9688	0	0	(492,680)	(492,680)	0	0	0	001.....
WNM2.....	528	79,711,500	# 334793 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.8203	150.9688	0	0	(4,145,624)	(4,145,624)	0	0	0	001.....
WNM2.....	2	301,938	# 334794 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.8750	150.9688	0	0	(15,813)	(15,813)	0	0	0	001.....
WNM2.....	518	78,201,813	# 334795 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.02/28/2012...	158.9375	150.9688	0	0	(4,127,813)	(4,127,813)	0	0	0	001.....
WNM2.....	80	12,077,500	# 339251 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/23/2012...	151.6250	150.9688	0	0	(52,500)	(52,500)	0	0	0	001.....
WNM2.....	200	30,193,750	# 339952 US ULTRA BOND.....	GMxB.....	N/A.....	Interest.....	.06/20/2012...	CBT.....	.03/30/2012...	150.8438	150.9688	0	0	25,000	25,000	0	0	0	001.....
12829999. Total-Long Futures-Hedging Other.....												0	0	(129,202,391)	(129,202,391)	0	0	83,270,272	XXX
1329999. Total-Long Futures.....												0	0	(129,202,391)	(129,202,391)	0	0	83,270,272	XXX

Short Futures

Hedging Other

MFSM2....	11	847,880	# 337593 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	.06/15/2012...	CME.....	.03/13/2012...	1,524.6000	1,541.6000	0	0	(9,350)	(9,350)	0	0	66,000	001.....
MFSM2....	12	924,960	# 337594 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	.06/15/2012...	CME.....	.03/13/2012...	1,527.5000	1,541.6000	0	0	(8,460)	(8,460)	0	0	72,000	001.....
MFSM2....	2	154,160	# 337595 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	.06/15/2012...	CME.....	.03/13/2012...	1,527.6000	1,541.6000	0	0	(1,400)	(1,400)	0	0	12,000	001.....
MFSM2....	9	693,720	# 337596 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	.06/15/2012...	CME.....	.03/13/2012...	1,527.7000	1,541.6000	0	0	(6,255)	(6,255)	0	0	54,000	001.....
MFSM2....	4	308,320	# 337597 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	.06/15/2012...	CME.....	.03/13/2012...	1,528.1000	1,541.6000	0	0	(2,700)	(2,700)	0	0	24,000	001.....
MFSM2....	1	77,080	# 337598 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	.06/15/2012...	CME.....	.03/13/2012...	1,528.3000	1,541.6000	0	0	(665)	(665)	0	0	6,000	001.....

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
MFSM2.....	5	385,400	# 337599 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	.03/13/2012...	1,528.4000	1,541.6000	0	0	(3,300)	(3,300)	0	0	30,000	001.....
MFSM2.....	12	924,960	# 337600 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	.03/13/2012...	1,528.5000	1,541.6000	0	0	(7,860)	(7,860)	0	0	72,000	001.....
MFSM2.....	26	2,004,080	# 337601 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	.03/13/2012...	1,528.7000	1,541.6000	0	0	(16,770)	(16,770)	0	0	156,000	001.....
MFSM2.....	500	38,540,000	# 337129 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	.03/12/2012...	1,515.6000	1,541.6000	0	0	(650,000)	(650,000)	0	0	3,000,000	001.....
MESM2.....	508	26,395,680	# 337127 NYL EMINI MSCI EMERG.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYL.....	.03/12/2012...	1,044.6000	1,039.2000	0	0	137,160	137,160	0	0	2,844,800	001.....
RTAM2.....	737	61,001,490	# 337149 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/12/2012...	814.4500	827.7000	0	0	(976,525)	(976,525)	0	0	3,979,800	001.....
RTAM2.....	241	19,947,570	# 337637 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/13/2012...	811.6000	827.7000	0	0	(388,010)	(388,010)	0	0	1,301,400	001.....
RTAM2.....	859	71,099,430	# 337638 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/13/2012...	811.6500	827.7000	0	0	(1,378,695)	(1,378,695)	0	0	4,638,600	001.....
RTAM2.....	3,682	304,759,140	# 338035 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/14/2012...	827.1000	827.7000	0	0	(220,920)	(220,920)	0	0	19,882,800	001.....
RTAM2.....	6	496,620	# 338978 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	818.4000	827.7000	0	0	(5,580)	(5,580)	0	0	32,400	001.....
RTAM2.....	37	3,062,490	# 338979 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	818.5000	827.7000	0	0	(34,040)	(34,040)	0	0	199,800	001.....
RTAM2.....	62	5,131,740	# 338980 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	818.6000	827.7000	0	0	(56,420)	(56,420)	0	0	334,800	001.....
RTAM2.....	9	744,930	# 338981 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	818.7000	827.7000	0	0	(8,100)	(8,100)	0	0	48,600	001.....
RTAM2.....	3	248,310	# 338982 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	818.8000	827.7000	0	0	(2,670)	(2,670)	0	0	16,200	001.....
RTAM2.....	6	496,620	# 338983 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	818.9000	827.7000	0	0	(5,280)	(5,280)	0	0	32,400	001.....
RTAM2.....	9	744,930	# 338984 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	819.0000	827.7000	0	0	(7,830)	(7,830)	0	0	48,600	001.....
RTAM2.....	9	744,930	# 338985 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	819.1000	827.7000	0	0	(7,740)	(7,740)	0	0	48,600	001.....
RTAM2.....	12	993,240	# 338986 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	819.2000	827.7000	0	0	(10,200)	(10,200)	0	0	64,800	001.....
RTAM2.....	15	1,241,550	# 338987 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	819.3000	827.7000	0	0	(12,600)	(12,600)	0	0	81,000	001.....
RTAM2.....	1	82,770	# 338988 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/22/2012...	819.5000	827.7000	0	0	(820)	(820)	0	0	5,400	001.....
RTAM2.....	7	579,390	# 339654 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	830.2000	827.7000	0	0	1,750	1,750	0	0	37,800	001.....
RTAM2.....	10	827,700	# 339655 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	830.3000	827.7000	0	0	2,600	2,600	0	0	54,000	001.....
RTAM2.....	7	579,390	# 339656 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	830.4000	827.7000	0	0	1,890	1,890	0	0	37,800	001.....
RTAM2.....	7	579,390	# 339657 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	830.5000	827.7000	0	0	1,960	1,960	0	0	37,800	001.....
RTAM2.....	4	331,080	# 339658 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	830.6000	827.7000	0	0	1,160	1,160	0	0	21,600	001.....
RTAM2.....	10	827,700	# 339659 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	830.7000	827.7000	0	0	3,000	3,000	0	0	54,000	001.....
RTAM2.....	20	1,655,400	# 339660 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	830.8000	827.7000	0	0	6,200	6,200	0	0	108,000	001.....
RTAM2.....	18	1,489,860	# 339661 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	830.9000	827.7000	0	0	5,760	5,760	0	0	97,200	001.....
RTAM2.....	6	496,620	# 339662 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	831.0000	827.7000	0	0	1,980	1,980	0	0	32,400	001.....
RTAM2.....	4	331,080	# 339663 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	831.1000	827.7000	0	0	1,360	1,360	0	0	21,600	001.....
RTAM2.....	4	331,080	# 339664 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	831.2000	827.7000	0	0	1,400	1,400	0	0	21,600	001.....
RTAM2.....	4	331,080	# 339665 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	831.3000	827.7000	0	0	1,440	1,440	0	0	21,600	001.....
RTAM2.....	2	165,540	# 339666 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	831.6000	827.7000	0	0	780	780	0	0	10,800	001.....
RTAM2.....	5	413,850	# 339667 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	831.7000	827.7000	0	0	2,000	2,000	0	0	27,000	001.....
RTAM2.....	4	331,080	# 339668 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	.03/28/2012...	831.8000	827.7000	0	0	1,640	1,640	0	0	21,600	001.....
FAM2.....	743	73,727,890	# 337120 S&P MID 400 EMINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	.03/12/2012...	982.5000	992.3000	0	0	(728,140)	(728,140)	0	0	3,715,000	001.....
FAM2.....	1,500	148,845,000	# 337121 S&P MID 400 EMINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	.03/12/2012...	982.6500	992.3000	0	0	(1,447,500)	(1,447,500)	0	0	7,500,000	001.....
FAM2.....	2,000	198,460,000	# 337122 S&P MID 400 EMINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	.03/12/2012...	982.8500	992.3000	0	0	(1,890,000)	(1,890,000)	0	0	10,000,000	001.....
FAM2.....	1,152	114,312,960	# 337577 S&P MID 400 EMINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	.03/13/2012...	979.5000	992.3000	0	0	(1,474,560)	(1,474,560)	0	0	5,760,000	001.....
NQM2.....	1,042	57,325,630	# 337626 NASDAQ 100 E-MINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	.03/13/2012...	2,647.2000	2,750.7500	0	0	(2,157,982)	(2,157,982)	0	0	2,084,000	001.....
SPM2.....	840	294,672,000	# 337151 S&P 500 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/14/2012...	CME.....	.03/12/2012...	1,366.8500	1,403.2000	0	0	(7,633,500)	(7,633,500)	0	0	14,700,000	001.....
SPM2.....	840	294,672,000	# 337640 S&P 500 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/14/2012...	CME.....	.03/13/2012...	1,366.8000	1,403.2000	0	0	(7,644,000)	(7,644,000)	0	0	14,700,000	001.....
SPM2.....	2,470	866,476,000	# 338037 S&P 500 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/14/2012...	CME.....	.03/14/2012...	1,390.5500	1,403.2000	0	0	(7,811,375)	(7,811,375)	0	0	43,225,000	001.....

QE07.5

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
SPM2.....	50	17,540,000	# 338038 S&P 500 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/14/2012...	CME.....	03/14/2012...	1,390.6000	1,403.2000	0	0	(157,500)	(157,500)	0	0	875,000	001.....
ESM2.....	1,243	87,211,988	# 337575 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,366.8000	1,403.2500	0	0	(2,265,368)	(2,265,368)	0	0	4,350,500	001.....
ESM2.....	4,076	285,982,350	# 337997 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/14/2012...	1,390.6000	1,403.2500	0	0	(2,578,070)	(2,578,070)	0	0	14,266,000	001.....
ESM2.....	386	27,082,725	# 338703 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/20/2012...	1,399.5000	1,403.2500	0	0	(72,375)	(72,375)	0	0	1,351,000	001.....
ESM2.....	317	22,241,513	# 338821 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/21/2012...	1,397.5000	1,403.2500	0	0	(91,138)	(91,138)	0	0	1,109,500	001.....
ESM2.....	423	29,678,738	# 338955 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/22/2012...	1,388.7500	1,403.2500	0	0	(306,675)	(306,675)	0	0	1,480,500	001.....
ESM2.....	388	27,223,050	# 339514 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/27/2012...	1,406.2500	1,403.2500	0	0	58,200	58,200	0	0	1,358,000	001.....
ESM2.....	360	25,258,500	# 339652 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/28/2012...	1,400.0000	1,403.2500	0	0	(58,500)	(58,500)	0	0	1,260,000	001.....
ESM2.....	222	15,576,075	# 339800 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/29/2012...	1,398.0000	1,403.2500	0	0	(58,275)	(58,275)	0	0	777,000	001.....
MFSM2.....	112	8,632,960	# 337490 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,536.6000	1,541.6000	0	0	(28,000)	(28,000)	0	0	672,000	001.....
MFSM2.....	8	616,640	# 337491 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,536.8000	1,541.6000	0	0	(1,920)	(1,920)	0	0	48,000	001.....
MFSM2.....	3	231,240	# 337492 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,536.9000	1,541.6000	0	0	(705)	(705)	0	0	18,000	001.....
MFSM2.....	600	46,248,000	# 337493 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,537.0000	1,541.6000	0	0	(138,000)	(138,000)	0	0	3,600,000	001.....
MFSM2.....	55	4,239,400	# 337494 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,537.5000	1,541.6000	0	0	(11,275)	(11,275)	0	0	330,000	001.....
MFSM2.....	20	1,541,600	# 337495 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,537.8000	1,541.6000	0	0	(3,800)	(3,800)	0	0	120,000	001.....
MFSM2.....	1	77,080	# 337496 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,538.1000	1,541.6000	0	0	(175)	(175)	0	0	6,000	001.....
MFSM2.....	1	77,080	# 337497 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,538.3000	1,541.6000	0	0	(165)	(165)	0	0	6,000	001.....
MFSM2.....	180	13,874,400	# 337498 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,538.4000	1,541.6000	0	0	(28,800)	(28,800)	0	0	1,080,000	001.....
MFSM2.....	2	154,160	# 337499 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,538.5000	1,541.6000	0	0	(310)	(310)	0	0	12,000	001.....
MFSM2.....	1	77,080	# 337500 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,539.1000	1,541.6000	0	0	(125)	(125)	0	0	6,000	001.....
MFSM2.....	1	77,080	# 337501 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,539.9000	1,541.6000	0	0	(85)	(85)	0	0	6,000	001.....
MFSM2.....	17	1,310,360	# 337502 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,540.0000	1,541.6000	0	0	(1,360)	(1,360)	0	0	102,000	001.....
MFSM2.....	132	10,174,560	# 337084 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,517.5000	1,541.6000	0	0	(159,060)	(159,060)	0	0	792,000	001.....
MFSM2.....	4	308,320	# 337085 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,517.6000	1,541.6000	0	0	(4,800)	(4,800)	0	0	24,000	001.....
MFSM2.....	1	77,080	# 337086 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,517.7000	1,541.6000	0	0	(1,195)	(1,195)	0	0	6,000	001.....
MFSM2.....	255	19,655,400	# 337087 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,517.8000	1,541.6000	0	0	(303,450)	(303,450)	0	0	1,530,000	001.....
MFSM2.....	437	33,683,960	# 337088 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,517.9000	1,541.6000	0	0	(517,845)	(517,845)	0	0	2,622,000	001.....
MFSM2.....	362	27,902,960	# 337089 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,518.0000	1,541.6000	0	0	(427,160)	(427,160)	0	0	2,172,000	001.....
MFSM2.....	1	77,080	# 337090 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,518.2000	1,541.6000	0	0	(1,170)	(1,170)	0	0	6,000	001.....
MFSM2.....	9	693,720	# 337091 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,518.3000	1,541.6000	0	0	(10,485)	(10,485)	0	0	54,000	001.....
MFSM2.....	178	13,720,240	# 337092 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,518.7000	1,541.6000	0	0	(203,810)	(203,810)	0	0	1,068,000	001.....
MFSM2.....	3	231,240	# 337093 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,519.0000	1,541.6000	0	0	(3,390)	(3,390)	0	0	18,000	001.....
MFSM2.....	1	77,080	# 337094 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,519.1000	1,541.6000	0	0	(1,125)	(1,125)	0	0	6,000	001.....
MFSM2.....	2	154,160	# 337095 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,519.3000	1,541.6000	0	0	(2,230)	(2,230)	0	0	12,000	001.....
MESM2.....	192	9,976,320	# 337477 NYL EMINI MSCI EMERG.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYL.....	03/13/2012...	1,055.5000	1,039.2000	0	0	156,480	156,480	0	0	1,075,200	001.....
RTAM2.....	240	19,864,800	# 337109 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/12/2012...	814.4000	827.7000	0	0	(319,200)	(319,200)	0	0	1,296,000	001.....
RTAM2.....	800	66,216,000	# 337516 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/13/2012...	811.7000	827.7000	0	0	(1,280,000)	(1,280,000)	0	0	4,320,000	001.....
RTAM2.....	2,118	175,306,860	# 337945 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/14/2012...	827.1000	827.7000	0	0	(127,080)	(127,080)	0	0	11,437,200	001.....
RTAM2.....	14	1,158,780	# 338940 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	818.4000	827.7000	0	0	(13,020)	(13,020)	0	0	75,600	001.....
RTAM2.....	86	7,118,220	# 338941 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	818.5000	827.7000	0	0	(79,120)	(79,120)	0	0	464,400	001.....
RTAM2.....	109	9,021,930	# 338942 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	818.6000	827.7000	0	0	(99,190)	(99,190)	0	0	588,600	001.....
RTAM2.....	11	910,470	# 338943 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	818.7000	827.7000	0	0	(9,900)	(9,900)	0	0	59,400	001.....
RTAM2.....	7	579,390	# 338944 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	818.8000	827.7000	0	0	(6,230)	(6,230)	0	0	37,800	001.....

QE07.6

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
RTAM2.....	10	827,700	# 338945 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	818.9000	827.7000	0	0	(8,800)	(8,800)	0	0	54,000	001.....
RTAM2.....	22	1,820,940	# 338947 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	819.0000	827.7000	0	0	(19,140)	(19,140)	0	0	118,800	001.....
RTAM2.....	15	1,241,550	# 338948 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	819.1000	827.7000	0	0	(12,900)	(12,900)	0	0	81,000	001.....
RTAM2.....	25	2,069,250	# 338949 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	819.2000	827.7000	0	0	(21,250)	(21,250)	0	0	135,000	001.....
RTAM2.....	28	2,317,560	# 338950 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	819.3000	827.7000	0	0	(23,520)	(23,520)	0	0	151,200	001.....
RTAM2.....	5	413,850	# 338951 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/22/2012...	819.5000	827.7000	0	0	(4,100)	(4,100)	0	0	27,000	001.....
RTAM2.....	4	331,080	# 339634 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	830.1000	827.7000	0	0	960	960	0	0	21,600	001.....
RTAM2.....	4	331,080	# 339635 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	830.2000	827.7000	0	0	1,000	1,000	0	0	21,600	001.....
RTAM2.....	28	2,317,560	# 339636 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	830.3000	827.7000	0	0	7,280	7,280	0	0	151,200	001.....
RTAM2.....	11	910,470	# 339637 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	830.4000	827.7000	0	0	2,970	2,970	0	0	59,400	001.....
RTAM2.....	9	744,930	# 339638 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	830.5000	827.7000	0	0	2,520	2,520	0	0	48,600	001.....
RTAM2.....	12	993,240	# 339639 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	830.6000	827.7000	0	0	3,480	3,480	0	0	64,800	001.....
RTAM2.....	19	1,572,630	# 339640 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	830.7000	827.7000	0	0	5,700	5,700	0	0	102,600	001.....
RTAM2.....	32	2,648,640	# 339641 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	830.8000	827.7000	0	0	9,920	9,920	0	0	172,800	001.....
RTAM2.....	36	2,979,720	# 339642 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	830.9000	827.7000	0	0	11,520	11,520	0	0	194,400	001.....
RTAM2.....	13	1,076,010	# 339643 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	831.0000	827.7000	0	0	4,290	4,290	0	0	70,200	001.....
RTAM2.....	6	496,620	# 339644 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	831.1000	827.7000	0	0	2,040	2,040	0	0	32,400	001.....
RTAM2.....	6	496,620	# 339645 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	831.2000	827.7000	0	0	2,100	2,100	0	0	32,400	001.....
RTAM2.....	3	248,310	# 339646 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	831.3000	827.7000	0	0	1,080	1,080	0	0	16,200	001.....
RTAM2.....	3	248,310	# 339647 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	831.4000	827.7000	0	0	1,110	1,110	0	0	16,200	001.....
RTAM2.....	10	827,700	# 339648 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	831.7000	827.7000	0	0	4,000	4,000	0	0	54,000	001.....
RTAM2.....	9	744,930	# 339649 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/28/2012...	831.8000	827.7000	0	0	3,690	3,690	0	0	48,600	001.....
FAM2.....	1,054	104,588,420	# 337062 S&P MID 400 EMINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	982.5500	992.3000	0	0	(1,027,650)	(1,027,650)	0	0	5,270,000	001.....
FAM2.....	200	19,846,000	# 337063 S&P MID 400 EMINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	982.6000	992.3000	0	0	(194,000)	(194,000)	0	0	1,000,000	001.....
FAM2.....	246	24,410,580	# 337064 S&P MID 400 EMINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	982.6500	992.3000	0	0	(237,390)	(237,390)	0	0	1,230,000	001.....
FAM2.....	268	26,593,640	# 337473 S&P MID 400 EMINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	979.4500	992.3000	0	0	(344,380)	(344,380)	0	0	1,340,000	001.....
NQM2.....	206	11,333,090	# 337504 NASDAQ 100 E-MINI.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	2,647.1000	2,750.7500	0	0	(427,038)	(427,038)	0	0	412,000	001.....
SPM2.....	160	56,128,000	# 337111 S&P 500 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/14/2012...	CME.....	03/12/2012...	1,366.8500	1,403.2000	0	0	(1,454,000)	(1,454,000)	0	0	2,800,000	001.....
SPM2.....	160	56,128,000	# 337518 S&P 500 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/14/2012...	CME.....	03/13/2012...	1,366.8000	1,403.2000	0	0	(1,456,000)	(1,456,000)	0	0	2,800,000	001.....
SPM2.....	480	168,384,000	# 337947 S&P 500 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/14/2012...	CME.....	03/14/2012...	1,390.5500	1,403.2000	0	0	(1,518,000)	(1,518,000)	0	0	8,400,000	001.....
ESM2.....	90	6,314,625	# 337060 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/12/2012...	1,366.8500	1,403.2500	0	0	(163,800)	(163,800)	0	0	315,000	001.....
ESM2.....	2,800	196,455,000	# 337471 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,366.8000	1,403.2500	0	0	(5,103,000)	(5,103,000)	0	0	9,800,000	001.....
ESM2.....	1,785	125,240,063	# 337942 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/14/2012...	1,390.5500	1,403.2500	0	0	(1,133,475)	(1,133,475)	0	0	6,247,500	001.....
ESM2.....	4,703	329,974,238	# 337943 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/14/2012...	1,390.6000	1,403.2500	0	0	(2,974,648)	(2,974,648)	0	0	16,460,500	001.....
ESM2.....	560	39,291,000	# 338667 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/20/2012...	1,399.7500	1,403.2500	0	0	(98,000)	(98,000)	0	0	1,960,000	001.....
ESM2.....	346	24,276,225	# 338814 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/21/2012...	1,397.2500	1,403.2500	0	0	(103,800)	(103,800)	0	0	1,211,000	001.....
ESM2.....	427	29,959,388	# 338938 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/22/2012...	1,389.0000	1,403.2500	0	0	(304,238)	(304,238)	0	0	1,494,500	001.....
ESM2.....	448	31,432,800	# 339511 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/27/2012...	1,406.2500	1,403.2500	0	0	67,200	67,200	0	0	1,568,000	001.....
ESM2.....	262	18,382,575	# 339633 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/28/2012...	1,400.2500	1,403.2500	0	0	(39,300)	(39,300)	0	0	917,000	001.....
ESM2.....	229	16,067,213	# 339799 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/29/2012...	1,398.0000	1,403.2500	0	0	(60,113)	(60,113)	0	0	801,500	001.....
Z M2.....	656	60,136,832	# 337648 FTSE 100 IDX.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	LIF.....	03/13/2012...	5,886.0000	5,729.5000	0	0	1,642,624	1,642,624	0	0	3,988,480	001.....
VGM2.....	1,422	45,671,785	# 337645 DJ EURO STOXX 50.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	EUX.....	03/13/2012...	2,474.0000	2,409.0000	0	0	1,232,323	1,232,323	0	0	3,425,858	001.....
VGM2.....	1,506	48,369,697	# 337646 DJ EURO STOXX 50.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	EUX.....	03/13/2012...	2,475.0000	2,409.0000	0	0	1,325,197	1,325,197	0	0	3,628,229	001.....

QE07.7

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
XPM2.....	213	23,964,277	# 338075 SPI 200 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/21/2012...	SFE.....	03/14/2012...	4,265.0000	4,345.0000	0	0	(441,230)	(441,230)	0	0	1,544,303	001.....
TPM2.....	591	61,136,678	# 336303 TOPIX INDX FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/07/2012...	TSE.....	03/06/2012...	824.7000	857.0000	0	0	(2,304,218)	(2,304,218)	0	0	1,177,077	001.....
ADM2.....	231	23,721,390	# 337567 AUD CURRENCY FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.0384	1.0269	0	0	265,650	265,650	0	0	646,800	001.....
BPM2.....	576	57,556,800	# 337569 BP CURRENCY FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.5621	1.5988	0	0	(1,321,200)	(1,321,200)	0	0	864,000	001.....
BPM2.....	18	1,798,650	# 337570 BP CURRENCY FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.5622	1.5988	0	0	(41,175)	(41,175)	0	0	27,000	001.....
BPM2.....	24	2,398,200	# 338819 BP CURRENCY FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/21/2012...	1.5855	1.5988	0	0	(19,950)	(19,950)	0	0	36,000	001.....
ECM2.....	541	90,204,988	# 337572 EURO FX CURR FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.3156	1.3339	0	0	(1,237,538)	(1,237,538)	0	0	1,893,500	001.....
ECM2.....	38	6,336,025	# 338820 EURO FX CURR FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/21/2012...	1.3212	1.3339	0	0	(60,325)	(60,325)	0	0	133,000	001.....
JYM2.....	377	56,917,575	# 337579 JAPANESE YEN CURR FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.2167	1.2078	0	0	417,056	417,056	0	0	1,357,200	001.....
JYM2.....	11	1,660,725	# 338704 JAPANESE YEN CURR FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/20/2012...	1.2002	1.2078	0	0	(10,450)	(10,450)	0	0	39,600	001.....
Z M2.....	400	36,668,800	# 337523 FTSE 100 IDX.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	LIF.....	03/13/2012...	5,886.0000	5,729.5000	0	0	1,001,600	1,001,600	0	0	2,432,000	001.....
VGM2.....	1,782	57,234,263	# 337521 DJ EURO STOXX 50.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	EUX.....	03/13/2012...	2,487.0000	2,409.0000	0	0	1,853,164	1,853,164	0	0	4,293,164	001.....
XPM2.....	127	14,288,560	# 337990 SPI 200 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/21/2012...	SFE.....	03/14/2012...	4,265.0000	4,345.0000	0	0	(263,081)	(263,081)	0	0	920,782	001.....
TPM2.....	354	36,619,939	# 336269 TOPIX INDX FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/07/2012...	TSE.....	03/06/2012...	824.7000	857.0000	0	0	(1,380,191)	(1,380,191)	0	0	705,051	001.....
ADM2.....	139	14,273,910	# 337462 AUD CURRENCY FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.0384	1.0269	0	0	159,850	159,850	0	0	389,200	001.....
BPM2.....	348	34,773,900	# 337464 BP CURRENCY FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.5621	1.5988	0	0	(798,225)	(798,225)	0	0	522,000	001.....
BPM2.....	9	899,325	# 337465 BP CURRENCY FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.5622	1.5988	0	0	(20,588)	(20,588)	0	0	13,500	001.....
BPM2.....	19	1,898,575	# 338812 BP CURRENCY FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/21/2012...	1.5855	1.5988	0	0	(15,794)	(15,794)	0	0	28,500	001.....
ECM2.....	326	54,356,425	# 337467 EURO FX CURR FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.3156	1.3339	0	0	(745,725)	(745,725)	0	0	1,141,000	001.....
ECM2.....	28	4,668,650	# 338813 EURO FX CURR FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/21/2012...	1.3212	1.3339	0	0	(44,450)	(44,450)	0	0	98,000	001.....
JYM2.....	227	34,271,325	# 337475 JAPANESE YEN CURR FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/13/2012...	1.2167	1.2078	0	0	251,119	251,119	0	0	817,200	001.....
JYM2.....	6	905,850	# 338672 JAPANESE YEN CURR FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/18/2012...	CME.....	03/20/2012...	1.2002	1.2078	0	0	(5,700)	(5,700)	0	0	21,600	001.....
MFSM2.....	207	15,955,560	# 337543 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,527.7000	1,541.6000	0	0	(143,865)	(143,865)	0	0	1,242,000	001.....
MFSM2.....	2	154,160	# 337544 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,527.9000	1,541.6000	0	0	(1,370)	(1,370)	0	0	12,000	001.....
MFSM2.....	4	308,320	# 337545 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,528.0000	1,541.6000	0	0	(2,720)	(2,720)	0	0	24,000	001.....
MFSM2.....	13	1,002,040	# 337546 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,528.1000	1,541.6000	0	0	(8,775)	(8,775)	0	0	78,000	001.....
MFSM2.....	4	308,320	# 337547 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,528.2000	1,541.6000	0	0	(2,680)	(2,680)	0	0	24,000	001.....
MFSM2.....	3	231,240	# 337548 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,528.3000	1,541.6000	0	0	(1,995)	(1,995)	0	0	18,000	001.....
MFSM2.....	5	385,400	# 337549 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,528.4000	1,541.6000	0	0	(3,300)	(3,300)	0	0	30,000	001.....
MFSM2.....	35	2,697,800	# 337550 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,528.5000	1,541.6000	0	0	(22,925)	(22,925)	0	0	210,000	001.....
MFSM2.....	17	1,310,360	# 337551 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,528.6000	1,541.6000	0	0	(11,050)	(11,050)	0	0	102,000	001.....
MFSM2.....	2	154,160	# 337552 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,528.7000	1,541.6000	0	0	(1,290)	(1,290)	0	0	12,000	001.....
MFSM2.....	4	308,320	# 337553 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,529.2000	1,541.6000	0	0	(2,480)	(2,480)	0	0	24,000	001.....
MFSM2.....	2	154,160	# 337554 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,529.3000	1,541.6000	0	0	(1,230)	(1,230)	0	0	12,000	001.....
MFSM2.....	1	77,080	# 337555 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,530.0000	1,541.6000	0	0	(580)	(580)	0	0	6,000	001.....
MFSM2.....	14	1,079,120	# 337556 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,530.1000	1,541.6000	0	0	(8,050)	(8,050)	0	0	84,000	001.....
MFSM2.....	7	539,560	# 337557 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,530.2000	1,541.6000	0	0	(3,990)	(3,990)	0	0	42,000	001.....
MFSM2.....	4	308,320	# 337558 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,531.3000	1,541.6000	0	0	(2,060)	(2,060)	0	0	24,000	001.....
MFSM2.....	3	231,240	# 337559 NYL EMINI MSCI EAFE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,531.6000	1,541.6000	0	0	(1,500)	(1,500)	0	0	18,000	001.....
RTAM2.....	217	17,961,090	# 337561 ICE MINI RUSSELL FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/13/2012...	811.7000	827.7000	0	0	(347,200)	(347,200)	0	0	1,171,800	001.....
SPM2.....	150	52,620,000	# 337563 S&P 500 FUTURE.....	GMxB.....	N/A.....	EQUITY/INDEX	06/14/2012...	CME.....	03/13/2012...	1,366.8000	1,403.2000	0	0	(1,365,000)	(1,365,000)	0	0	2,625,000	001.....
ESM2.....	73	5,121,863	# 337525 S&P 500 EMINI FUT.....	GMxB.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	1,366.8000	1,403.2500	0	0	(133,043)	(133,043)	0	0	255,500	001.....
RTAM2.....	13	1,076,010	# 337992 ICE MINI RUSSELL FUT.....	Surplus.....	N/A.....	EQUITY/INDEX	06/15/2012...	NYF.....	03/14/2012...	827.1000	827.7000	0	0	(780)	(780)	0	0	70,200	002.....

QE07.8

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
SPM2.....	74	25,959,200	# 337994 S&P 500 FUTURE.....	Surplus.....	N/A.....	EQUITY/INDEX	06/14/2012...	CME.....	03/14/2012...	1,390.5500	1,403.2000	0	0	(234,025)	(234,025)	0	0	1,295,000	002.....
FAM2.....	47	4,663,810	# 337565 S&P MID 400 EMINI.....	Surplus.....	N/A.....	EQUITY/INDEX	06/15/2012...	CME.....	03/13/2012...	979.4500	992.3000	0	0	(60,395)	(60,395)	0	0	235,000	002.....
FVM2.....	354	43,378,828	# 334808 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.3906	122.5391	0	0	301,456	301,456	0	0	0	001.....
FVM2.....	5	612,695	# 334809 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.3906	122.5391	0	0	4,258	4,258	0	0	0	001.....
FVM2.....	7	857,773	# 334810 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.3984	122.5391	0	0	6,016	6,016	0	0	0	001.....
FVM2.....	267	32,717,930	# 334811 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.4063	122.5391	0	0	231,540	231,540	0	0	0	001.....
FVM2.....	1,713	209,909,415	# 334812 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.4141	122.5391	0	0	1,498,875	1,498,875	0	0	0	001.....
FVM2.....	31	3,798,711	# 334813 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.4219	122.5391	0	0	27,367	27,367	0	0	0	001.....
FVM2.....	29	3,553,633	# 334814 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.4297	122.5391	0	0	25,828	25,828	0	0	0	001.....
FVM2.....	94	11,518,672	# 335710 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/01/2012...	123.0781	122.5391	0	0	50,673	50,673	0	0	0	001.....
FVM2.....	384	47,055,000	# 337123 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/12/2012...	122.9766	122.5391	0	0	168,000	168,000	0	0	0	001.....
FVM2.....	2,895	354,750,587	# 337124 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/12/2012...	122.9844	122.5391	0	0	1,289,201	1,289,201	0	0	0	001.....
FVM2.....	121	14,827,227	# 337125 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/12/2012...	122.9922	122.5391	0	0	54,829	54,829	0	0	0	001.....
FVM2.....	6	735,234	# 337998 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.3438	122.5391	0	0	(1,172)	(1,172)	0	0	0	001.....
FVM2.....	11	1,347,930	# 337999 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.3516	122.5391	0	0	(2,063)	(2,063)	0	0	0	001.....
FVM2.....	8	980,313	# 338000 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.3594	122.5391	0	0	(1,437)	(1,437)	0	0	0	001.....
FVM2.....	13	1,593,008	# 338001 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.3672	122.5391	0	0	(2,234)	(2,234)	0	0	0	001.....
FVM2.....	18	2,205,703	# 338002 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.3750	122.5391	0	0	(2,953)	(2,953)	0	0	0	001.....
FVM2.....	12	1,470,469	# 338003 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.3828	122.5391	0	0	(1,875)	(1,875)	0	0	0	001.....
FVM2.....	7	857,773	# 338004 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.3906	122.5391	0	0	(1,039)	(1,039)	0	0	0	001.....
FVM2.....	13	1,593,008	# 338005 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.3984	122.5391	0	0	(1,828)	(1,828)	0	0	0	001.....
FVM2.....	7	857,773	# 338006 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4063	122.5391	0	0	(930)	(930)	0	0	0	001.....
FVM2.....	16	1,960,625	# 338007 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4141	122.5391	0	0	(2,000)	(2,000)	0	0	0	001.....
FVM2.....	16	1,960,625	# 338008 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4219	122.5391	0	0	(1,875)	(1,875)	0	0	0	001.....
FVM2.....	19	2,328,242	# 338009 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4297	122.5391	0	0	(2,078)	(2,078)	0	0	0	001.....
FVM2.....	11	1,347,930	# 338010 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4375	122.5391	0	0	(1,117)	(1,117)	0	0	0	001.....
FVM2.....	13	1,593,008	# 338011 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4453	122.5391	0	0	(1,219)	(1,219)	0	0	0	001.....
FVM2.....	8	980,313	# 338012 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4531	122.5391	0	0	(687)	(687)	0	0	0	001.....
FVM2.....	6	735,234	# 338013 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4609	122.5391	0	0	(469)	(469)	0	0	0	001.....
FVM2.....	5	612,695	# 338014 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4688	122.5391	0	0	(352)	(352)	0	0	0	001.....
FVM2.....	7	857,773	# 338015 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4766	122.5391	0	0	(438)	(438)	0	0	0	001.....
FVM2.....	7	857,773	# 338016 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4844	122.5391	0	0	(383)	(383)	0	0	0	001.....
FVM2.....	24	2,940,938	# 338017 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.4922	122.5391	0	0	(1,125)	(1,125)	0	0	0	001.....
FVM2.....	13	1,593,008	# 338018 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5000	122.5391	0	0	(508)	(508)	0	0	0	001.....
FVM2.....	5	612,695	# 338019 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5078	122.5391	0	0	(156)	(156)	0	0	0	001.....
FVM2.....	1	122,539	# 338020 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5156	122.5391	0	0	(23)	(23)	0	0	0	001.....
FVM2.....	1	122,539	# 338021 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5234	122.5391	0	0	(16)	(16)	0	0	0	001.....
FVM2.....	2	245,078	# 338022 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5313	122.5391	0	0	(16)	(16)	0	0	0	001.....
FVM2.....	1	122,539	# 338023 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5391	122.5391	0	0	0	0	0	0	0	001.....
FVM2.....	1	122,539	# 338024 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5469	122.5391	0	0	8	8	0	0	0	001.....
FVM2.....	1	122,539	# 338025 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5625	122.5391	0	0	23	23	0	0	0	001.....
FVM2.....	2	245,078	# 338026 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5703	122.5391	0	0	63	63	0	0	0	001.....
FVM2.....	2	245,078	# 338027 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5859	122.5391	0	0	94	94	0	0	0	001.....

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SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
FVM2.....	3	367,617	# 338028 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.5938	122.5391	0	0	164	164	0	0	0	001.....
FVM2.....	10	1,225,391	# 338029 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.6016	122.5391	0	0	625	625	0	0	0	001.....
FVM2.....	23	2,818,398	# 338030 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.6094	122.5391	0	0	1,617	1,617	0	0	0	001.....
FVM2.....	9	1,102,852	# 338031 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.6172	122.5391	0	0	703	703	0	0	0	001.....
FVM2.....	2	245,078	# 338032 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.6250	122.5391	0	0	172	172	0	0	0	001.....
FVM2.....	2	245,078	# 338033 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/14/2012...	122.6328	122.5391	0	0	188	188	0	0	0	001.....
FVM2.....	1	122,539	# 338956 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.7656	122.5391	0	0	(773)	(773)	0	0	0	001.....
FVM2.....	5	612,695	# 338957 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.7734	122.5391	0	0	(3,828)	(3,828)	0	0	0	001.....
FVM2.....	22	2,695,859	# 338958 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.7813	122.5391	0	0	(16,672)	(16,672)	0	0	0	001.....
FVM2.....	24	2,940,938	# 338959 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.7891	122.5391	0	0	(18,000)	(18,000)	0	0	0	001.....
FVM2.....	10	1,225,391	# 338960 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.7969	122.5391	0	0	(7,422)	(7,422)	0	0	0	001.....
FVM2.....	12	1,470,469	# 338961 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8047	122.5391	0	0	(8,812)	(8,812)	0	0	0	001.....
FVM2.....	9	1,102,852	# 338962 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8125	122.5391	0	0	(6,539)	(6,539)	0	0	0	001.....
FVM2.....	19	2,328,242	# 338963 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8203	122.5391	0	0	(13,656)	(13,656)	0	0	0	001.....
FVM2.....	20	2,450,781	# 338964 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8281	122.5391	0	0	(14,219)	(14,219)	0	0	0	001.....
FVM2.....	24	2,940,938	# 338965 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8359	122.5391	0	0	(16,875)	(16,875)	0	0	0	001.....
FVM2.....	8	980,313	# 338966 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8438	122.5391	0	0	(5,562)	(5,562)	0	0	0	001.....
FVM2.....	7	857,773	# 338967 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8516	122.5391	0	0	(4,813)	(4,813)	0	0	0	001.....
FVM2.....	14	1,715,547	# 338968 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8594	122.5391	0	0	(9,516)	(9,516)	0	0	0	001.....
FVM2.....	9	1,102,852	# 338969 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8672	122.5391	0	0	(6,047)	(6,047)	0	0	0	001.....
FVM2.....	15	1,838,086	# 338970 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8750	122.5391	0	0	(9,961)	(9,961)	0	0	0	001.....
FVM2.....	39	4,779,023	# 338971 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8828	122.5391	0	0	(25,594)	(25,594)	0	0	0	001.....
FVM2.....	38	4,656,484	# 338972 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8906	122.5391	0	0	(24,640)	(24,640)	0	0	0	001.....
FVM2.....	25	3,063,477	# 338973 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.8984	122.5391	0	0	(16,016)	(16,016)	0	0	0	001.....
FVM2.....	16	1,960,625	# 338974 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.9063	122.5391	0	0	(10,125)	(10,125)	0	0	0	001.....
FVM2.....	5	612,695	# 338975 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.9141	122.5391	0	0	(3,125)	(3,125)	0	0	0	001.....
FVM2.....	2	245,078	# 338976 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.9219	122.5391	0	0	(1,234)	(1,234)	0	0	0	001.....
FVM2.....	507	62,127,305	# 338977 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	121.9766	122.5391	0	0	(285,188)	(285,188)	0	0	0	001.....
FVM2.....	323	39,580,117	# 339252 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/23/2012...	122.1250	122.5391	0	0	(133,741)	(133,741)	0	0	0	001.....
FVM2.....	3	367,617	# 339412 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/26/2012...	122.1797	122.5391	0	0	(1,078)	(1,078)	0	0	0	001.....
FVM2.....	29	3,553,633	# 339413 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/26/2012...	122.1953	122.5391	0	0	(9,969)	(9,969)	0	0	0	001.....
FVM2.....	179	21,934,492	# 339515 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/27/2012...	122.4844	122.5391	0	0	(9,788)	(9,788)	0	0	0	001.....
FVM2.....	145	17,768,164	# 339653 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/28/2012...	122.4531	122.5391	0	0	(12,460)	(12,460)	0	0	0	001.....
FVM2.....	192	23,527,500	# 339801 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/29/2012...	122.6641	122.5391	0	0	24,000	24,000	0	0	0	001.....
FVM2.....	122	14,949,766	# 339954 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/30/2012...	122.5391	122.5391	0	0	0	0	0	0	0	001.....
TUM2.....	419	92,238,922	# 334464 US 2YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	110.1484	110.0703	0	0	65,469	65,469	0	0	46,090	001.....
TUM2.....	31	6,824,359	# 334465 US 2YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	110.1563	110.0703	0	0	5,328	5,328	0	0	3,410	001.....
TUM2.....	28	6,163,938	# 334466 US 2YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	110.1641	110.0703	0	0	5,250	5,250	0	0	3,080	001.....
TUM2.....	546	120,196,782	# 334698 US 2YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	110.1328	110.0703	0	0	68,250	68,250	0	0	60,060	001.....
TUM2.....	103	22,674,484	# 334699 US 2YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	110.1406	110.0703	0	0	14,484	14,484	0	0	11,330	001.....
TUM2.....	91	20,032,797	# 334700 US 2YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	110.1484	110.0703	0	0	14,219	14,219	0	0	10,010	001.....
TUM2.....	62	13,648,719	# 334701 US 2YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	110.1563	110.0703	0	0	10,656	10,656	0	0	6,820	001.....
TUM2.....	901	198,346,704	# 334702 US 2YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	110.1641	110.0703	0	0	168,938	168,938	0	0	99,110	001.....

QE07.10

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20	
														15	16	17	18			
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)	
FVM2.....	2,248	..275,467,814	# 334448 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.0703	122.5391	0	0	1,194,250	1,194,250	0	0	0	001.....	
FVM2.....	20	..2,450,781	# 334449 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.0781	122.5391	0	0	10,781	10,781	0	0	0	001.....	
FVM2.....	4	490,156	# 334450 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.3125	122.5391	0	0	3,094	3,094	0	0	0	001.....	
FVM2.....	14	1,715,547	# 334451 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.3203	122.5391	0	0	10,938	10,938	0	0	0	001.....	
FVM2.....	3	367,617	# 334452 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.3281	122.5391	0	0	2,367	2,367	0	0	0	001.....	
FVM2.....	2,101	..257,454,571	# 334453 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.3359	122.5391	0	0	1,674,245	1,674,245	0	0	0	001.....	
FVM2.....	2	245,078	# 334454 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.3438	122.5391	0	0	1,609	1,609	0	0	0	001.....	
FVM2.....	2	245,078	# 334455 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.3516	122.5391	0	0	1,625	1,625	0	0	0	001.....	
FVM2.....	14	1,715,547	# 334456 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.3594	122.5391	0	0	11,484	11,484	0	0	0	001.....	
FVM2.....	2	245,078	# 334457 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/27/2012...	123.3672	122.5391	0	0	1,656	1,656	0	0	0	001.....	
FVM2.....	8	980,313	# 334688 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.3750	122.5391	0	0	6,688	6,688	0	0	0	001.....	
FVM2.....	1	122,539	# 334689 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.3828	122.5391	0	0	844	844	0	0	0	001.....	
FVM2.....	279	..34,188,399	# 334690 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.3906	122.5391	0	0	237,588	237,588	0	0	0	001.....	
FVM2.....	401	..49,138,164	# 334691 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.3906	122.5391	0	0	341,480	341,480	0	0	0	001.....	
FVM2.....	3,096	..379,380,939	# 334692 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	02/28/2012...	123.3984	122.5391	0	0	2,660,640	2,660,640	0	0	0	001.....	
FVM2.....	4,500	..551,425,784	# 337065 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/12/2012...	123.0625	122.5391	0	0	2,355,480	2,355,480	0	0	0	001.....	
FVM2.....	540	..66,171,094	# 338815 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/21/2012...	121.8750	122.5391	0	0	(358,592)	(358,592)	0	0	0	001.....	
FVM2.....	1,228	..150,477,969	# 338939 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/22/2012...	122.0000	122.5391	0	0	(661,966)	(661,966)	0	0	0	001.....	
FVM2.....	300	..36,761,719	# 339361 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/26/2012...	122.1875	122.5391	0	0	(105,468)	(105,468)	0	0	0	001.....	
FVM2.....	400	..49,015,625	# 339512 US 5YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/30/2012...	CBT.....	03/27/2012...	122.4766	122.5391	0	0	(25,000)	(25,000)	0	0	0	001.....	
EDU2.....	1	248,775	# 223215 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	09/17/2012...	CME.....	12/21/2010...	98.5000	99.5100	0	0	(2,525)	(2,525)	0	0	271	001.....	
EDH4.....	243	..60,215,400	# 339113 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	03/17/2014...	CME.....	03/22/2012...	99.0150	99.1200	0	0	(63,788)	(63,788)	0	0	65,799	001.....	
EDH4.....	88	..21,806,400	# 339114 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	03/17/2014...	CME.....	03/22/2012...	99.0200	99.1200	0	0	(22,000)	(22,000)	0	0	23,828	001.....	
EDH3.....	253	..62,902,125	# 339111 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	03/18/2013...	CME.....	03/22/2012...	99.3850	99.4500	0	0	(41,113)	(41,113)	0	0	68,507	001.....	
EDH3.....	9	2,237,625	# 339112 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	03/18/2013...	CME.....	03/22/2012...	99.3900	99.4500	0	0	(1,350)	(1,350)	0	0	2,437	001.....	
EDM3.....	243	..60,382,463	# 339117 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	06/17/2013...	CME.....	03/22/2012...	99.3200	99.3950	0	0	(45,563)	(45,563)	0	0	65,799	001.....	
EDM2.....	1,079	..268,482,175	# 339115 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	06/18/2012...	CME.....	03/22/2012...	99.5100	99.5300	0	0	(53,950)	(53,950)	0	0	292,169	001.....	
EDM2.....	243	..60,464,475	# 339116 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	06/18/2012...	CME.....	03/22/2012...	99.5200	99.5300	0	0	(6,075)	(6,075)	0	0	65,799	001.....	
EDU3.....	256	..63,564,800	# 339121 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	09/16/2013...	CME.....	03/22/2012...	99.2300	99.3200	0	0	(57,600)	(57,600)	0	0	69,319	001.....	
EDU2.....	571	..142,050,525	# 339118 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	09/17/2012...	CME.....	03/22/2012...	99.4800	99.5100	0	0	(42,825)	(42,825)	0	0	154,614	001.....	
EDU2.....	5	1,243,875	# 339119 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	09/17/2012...	CME.....	03/22/2012...	99.4850	99.5100	0	0	(313)	(313)	0	0	1,354	001.....	
EDU2.....	243	..60,452,325	# 339120 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	09/17/2012...	CME.....	03/22/2012...	99.4900	99.5100	0	0	(12,150)	(12,150)	0	0	65,799	001.....	
EDZ3.....	316	..78,383,800	# 339124 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	12/16/2013...	CME.....	03/22/2012...	99.1250	99.2200	0	0	(75,050)	(75,050)	0	0	85,566	001.....	
EDZ2.....	648	..161,157,600	# 339122 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	12/17/2012...	CME.....	03/22/2012...	99.4350	99.4800	0	0	(72,900)	(72,900)	0	0	175,464	001.....	
EDZ2.....	243	..60,434,100	# 339123 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	12/17/2012...	CME.....	03/22/2012...	99.4400	99.4800	0	0	(24,300)	(24,300)	0	0	65,799	001.....	
EDM4.....	(388)	..96,020,300	# 339509 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	06/16/2014...	CME.....	03/27/2012...	99.0150	98.9900	0	0	(24,250)	(24,250)	0	0	(105,062)	001.....	
EDU4.....	(194)	..47,939,825	# 339510 EURODOLLAR.....	GMxB.....	N/A.....	Interest.....	09/15/2014...	CME.....	03/27/2012...	98.8700	98.8450	0	0	(12,125)	(12,125)	0	0	(52,531)	001.....	
TYM2.....	(5)	647,422	# 334799 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4375	129.4844	0	0	(9,766)	(9,766)	0	0	5,500	001.....	
TYM2.....	(175)	..22,659,766	# 334800 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4453	129.4844	0	0	(343,163)	(343,163)	0	0	192,500	001.....	
TYM2.....	(56)	7,251,125	# 334801 US 10YR NOTE FUT.....	GMxB.....	N/A.....	Interest.....	06/20/2012...	CBT.....	02/28/2012...	131.4531	129.4844	0	0	(110,250)	(110,250)	0	0	61,600	001.....	
13429999. Total-Short Futures-Hedging Other.....													0	0	(53,436,466)	(53,436,466)	0	0	304,841,485	XXX.....
1389999. Total-Short Futures.....													0	0	(53,436,466)	(53,436,466)	0	0	304,841,485	XXX.....
1409999. Total-Hedging Other.....													0	0	(182,638,857)	(182,638,857)	0	0	388,111,757	XXX.....

QE07.11

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (a)
1449999. TOTAL.....												0	0	(182,638,857)	(182,638,857)	0	0	388,111,757	XXX.....

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	1	Hedges the equity risk of GMxB liabilities
	2	Hedges equity market risk on SA surplus

QE07.12

Broker Name	Net Cash Deposits
Brokers	
Newedge	(96,946,906)
Total Net Cash Deposits.....	(96,946,906)

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Exchange Traded.....	...XXX.....	...XXX.....	XXX.....	0	0	0	0	0	0	388,111,757	388,111,757
NAIC 1 Designation											
Barclays Bank PLC.....	...Y.....	...Y.....	3,430,000	82,329,110	(66,651,926)	12,247,184	80,710,452	(67,058,031)	10,222,421	54,691,526	54,691,526
Bank of America, N.A.....	...Y.....	...Y.....	31,950,000	34,009,504	(4,368,219)	0	35,946,857	(4,335,968)	0	12,033,713	9,724,998
BNP PARIBAS.....	...Y.....	...Y.....	104,229,162	186,210,745	(103,626,714)	0	194,152,970	(103,888,924)	0	75,031,423	53,386,292
Credit Agricole Corporate & Investment Bank.....	...Y.....	...Y.....	246,945,000	236,367,981	0	0	245,578,064	0	0	16,914,819	6,337,800
Credit Suisse International.....	...Y.....	...Y.....	34,370,000	139,658,713	(99,766,160)	5,522,553	137,181,675	(100,842,828)	1,968,847	133,674,534	133,674,534
Deutsche Bank AG.....	...Y.....	...Y.....	410,160,000	429,358,761	(41,686,622)	0	431,555,744	(42,740,164)	0	191,160,562	168,672,700
Goldman Sachs International.....	...Y.....	...Y.....	25,200,000	82,461,541	(60,119,303)	0	83,167,318	(60,512,664)	0	28,502,151	25,644,390
HSBC Bank USA.....	...Y.....	...Y.....	(2,547,458)	145,639	(1,848,622)	844,475	154,371	(1,824,403)	877,425	380,244	380,244
JPMorgan Chase Bank, N.A.....	...Y.....	...Y.....	122,240,000	133,525,765	(34,988,372)	0	144,025,600	(35,105,130)	0	53,952,599	30,249,992
Morgan Stanley Capital Services Inc.....	...Y.....	...Y.....	9,220,000	17,577,085	(7,749,849)	607,237	16,835,801	(7,999,002)	0	25,869,762	25,869,762
Morgan Stanley & Co. International plc.....	...Y.....	...Y.....	19,700,000	29,971,134	(8,854,969)	1,416,164	29,971,134	(8,854,969)	1,416,164	38,140,427	38,140,427
Royal Bank of Scotland.....	...Y.....	...Y.....	37,040,000	46,890,444	(11,666,118)	0	47,277,119	(11,560,970)	0	31,891,662	30,075,988
Societe Generale.....	...Y.....	...Y.....	(48,770,000)	2,785,855	(36,377,632)	15,178,224	2,809,815	(36,156,183)	15,423,631	2,729,802	2,729,802
Merrill Lynch Capital Services Inc.....	...N.....	...N.....	0	89,892,619	0	89,892,619	99,972,619	0	99,972,619	27,000,000	27,000,000
0299999. Total NAIC 1 Designation.....			993,166,704	1,511,184,897	(477,704,506)	125,708,456	1,549,339,539	(480,879,238)	129,881,108	691,973,226	606,578,457
0899999. Totals.....			993,166,704	1,511,184,897	(477,704,506)	125,708,456	1,549,339,539	(480,879,238)	129,881,108	1,080,084,983	994,690,214

Sch. DL-Pt. 1

NONE

Sch. DL-Pt. 2

NONE

AXA EQUITABLE LIFE INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	

Open Depositories

INTEREST RECEIVED DURING QTR ON DISPOSED HOLDINGS		0.000	0	0	0	0	0	XXX..
		0.000	0	0	0	0	0	XXX..
BANK OF AMERICA..... SAN FRANCISCO , CA.....		0.000	0	0	769,983	588,850	2,837,354	XXX..
BANK OF AMERICA..... ATLANTA, GA.....		0.000	0	0	624,302	608,479	691,414	XXX..
BANK OF AMERICA..... HARTFORD , CT.....		0.000	0	0	(193,792,459)	(185,166,246)	(196,018,661)	XXX..
BANK OF AMERICA..... NEW YORK , NY.....		0.000	0	0	2,865,448	2,388,270	2,841,273	XXX..
CHASE SYRACUSE..... SYRACUSE, NY.....		0.000	0	0	(7,862,762)	(7,541,270)	(10,967,678)	XXX..
JP MORGAN CHASE..... CHICAGO, IL.....		0.000	0	0	25,426,370	15,635,880	17,839,320	XXX..
JP MORGAN CHASE..... NEW YORK,NY.....		0.000	0	0	223,771,801	226,008,587	284,019,802	XXX..
JP MORGAN CHASE..... SPRINGFIELD,IL.....		0.000	0	0	148,954	149,578	147,784	XXX..
MELLON BANK..... PITTSBURGH, PA.....		0.000	0	0	3,002,876	4,054,446	3,552,027	XXX..
NORTHERN TRUST..... CHICAGO, IL.....		0.000	0	0	500,383	500,025	490,050	XXX..
ROYAL BANK OF CANADA..... ONTARIO, CANADA.....		0.000	0	0	364,432	367,300	367,359	XXX..
SOVEREIGN BANK..... NEW YORK , NY.....		0.000	0	0	125,484,642	125,539,327	125,593,809	XXX..
STATE STREET..... BOSTON, MA.....		0.000	0	0	1,694,366	(280,751)	471,390	XXX..
WACHOVIA BANK..... PHILADELPHIA , PA.....		0.000	0	0	390,627	735,884	1,157,481	XXX..
0199998. Deposits in..... 15 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....	...XXX.....	...XXX.....	0	0	130,900	136,472	139,533	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	183,519,863	183,724,831	233,162,257	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	183,519,863	183,724,831	233,162,257	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	XXX.....	XXX.....	187,585	166,466	94,109	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	183,707,448	183,891,297	233,256,366	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year

NONE