QUARTERLY STATEMENT

As of June 30, 2012
of the Condition and Affairs of the

AXA EQUITABLE LIFE INSURANCE COMPANY

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

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	ANDERS BJÖRN MALMSTRÖM # Senior Executive Vice President and Chief Financial Officer
SALVATORE FERNANDO PIAZZOLLA Senior Executive Vice President	CHARLES ANGELO MARINO Executive Vice President and Chief Actuary	ANDREA MARIE NITZAN # Executive Vice President and Chief Accounting Officer
BERTRAND POUPART-LAFARGE Executive Vice President, Chief Investment Officer and Treasurer	DAVE SOL HATTEM # Executive Vice President and General Counsel	KEITH ELLIOTT FLOMAN Senior Vice President and Appointed Actuary
ADRIENNE AIMEE JOHNSON # Senior Vice President and Chief Auditor		KAREN FIELD HAZIN Vice President, Secretary and Associate General Counsel

DIRECTORS

HENRI de CASTRIES	RAMON EUGENE de OLIVEIRA	DENIS DUVERNE
BARBARA ANNE FALLON-WALSH #	CHARLYNN GOINS	DANNY LYMAN HALE
ANTHONY JOHN HAMILTON	PETER STEPHEN KRAUS	ANDREW JOHN McMAHON
MARK PEARSON	BERTRAM LEE SCOTT #	LORIE ANN SLUTSKY
EZRA SULEIMAN	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 and Chief Accounting Officer	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
8th day of August, 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? Yes (x) No ( )
b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	30,402,011,150		30,402,011,150	29,990,245,689
2. Stocks:				
2.1 Preferred stocks	357,495,707		357,495,707	274,743,068
2.2 Common stocks	330,990,250		330,990,250	350,809,173
3. Mortgage loans on real estate:				
3.1 First liens	4,933,112,914		4,933,112,914	4,668,302,829
3.2 Other than first liens	87,125,801		87,125,801	3,583,864
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)			0	
4.2 Properties held for the production of income (less $.....0 encumbrances)	1		1	1
4.3 Properties held for sale (less $.....0 encumbrances)			0	
5. Cash ($.....208,982,790), cash equivalents ($.....200,000,000) and short-term investments ($.....2,212,487,939)	2,621,470,729		2,621,470,729	2,185,681,059
6. Contract loans (including $.....0 premium notes)	3,524,183,547	5,766,199	3,518,417,348	3,535,999,463
7. Derivatives	1,504,233,672		1,504,233,672	1,592,650,758
8. Other invested assets	1,633,889,436	1,054,786	1,632,834,650	1,612,582,303
9. Receivables for securities	59,222,184		59,222,184	47,127,141
10. Securities lending reinvested collateral assets			0	
11. Aggregate write-ins for invested assets	550,361	0	550,361	1,167,104
12. Subtotals, cash and invested assets (Lines 1 to 11)	45,454,285,752	6,820,985	45,447,464,767	44,262,892,452
13. Title plants less $.....0 charged off (for Title insurers only)			0	
14. Investment income due and accrued	564,535,392		564,535,392	543,712,316
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	(15,493,797)	2,825,111	(18,318,908)	(30,039,289)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....0 earned but unbilled premiums)	118,366,615		118,366,615	115,048,904
15.3 Accrued retrospective premiums			0	
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	68,988,145		68,988,145	82,339,669
16.2 Funds held by or deposited with reinsured companies	1,228,871		1,228,871	937,937
16.3 Other amounts receivable under reinsurance contracts	19,894,550		19,894,550	20,827,471
17. Amounts receivable relating to uninsured plans			0	
18.1 Current federal and foreign income tax recoverable and interest thereon			0	
18.2 Net deferred tax asset	1,234,987,520	359,226,942	875,760,578	743,162,657
19. Guaranty funds receivable or on deposit	13,591,101		13,591,101	13,184,233
20. Electronic data processing equipment and software	187,663,605	182,128,639	5,534,966	5,304,624
21. Furniture and equipment, including health care delivery assets ($.....0)	14,795,599	14,795,599	0	
22. Net adjustment in assets and liabilities due to foreign exchange rates	4,391		4,391	5,274
23. Receivables from parent, subsidiaries and affiliates	207,992,702		207,992,702	144,648,302
24. Health care ($.....0) and other amounts receivable			0	
25. Aggregate write-ins for other than invested assets	911,705,495	63,831,034	847,874,461	811,784,525
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	48,782,545,941	629,628,310	48,152,917,631	46,713,809,075
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	92,233,088,381		92,233,088,381	87,781,819,015
28. Total (Lines 26 and 27)	141,015,634,322	629,628,310	140,386,006,012	134,495,628,090
DETAILS OF WRITE-INS				
1101. Miscellaneous invested assets	550,361		550,361	1,167,104
1102.			0	
1103.			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)	550,361	0	550,361	1,167,104
2501. Aviation reinsurance premiums due and unpaid	649,802		649,802	732,626
2502. Accrued charges for administrative, separate accounts, claim service and other fees	3,046,974		3,046,974	3,017,155
2503. Miscellaneous assets	63,405,905		63,405,905	63,310,337
2598. Summary of remaining write-ins for Line 25 from overflow page	844,602,814	63,831,034	780,771,780	744,724,407
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	911,705,495	63,831,034	847,874,461	811,784,525

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....40,407,237,953 less $.....0 included in Line 6.3 (including $.....42,321 Modco Reserve)	40,407,237,953	39,404,483,965
2.	Aggregate reserve for accident and health contracts (including $.....0 Modco Reserve)	493,551,023	488,898,485
3.	Liability for deposit-type contracts (including $.....0 Modco Reserve)	848,973,702	863,866,183
4.	Contract claims:		
	4.1 Life	448,552,551	389,573,105
	4.2 Accident and health	60,911,643	63,692,245
5.	Policyholders' dividends $.....2,807,268 and coupons $.....0 due and unpaid	2,807,268	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)	144,390,193	292,178,200
	6.2 Dividends not yet apportioned (including $.....0 Modco)	146,089,100	
	6.3 Coupons and similar benefits (including $.....0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $.....10,884 discount; including $.....1,099,353 accident and health premiums	5,900,424	6,933,113
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	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	2,591,988	2,570,196
	9.3 Other amounts payable on reinsurance, including $.....63,974 assumed and $.....2,037,612 ceded	2,101,586	1,041,483
	9.4 Interest Maintenance Reserve	126,934,998	136,112,916
10.	Commissions to agents due or accrued - life and annuity contracts $.....11,060,708, accident and health $.....143,396 and deposit-type contract funds $.....0	11,204,104	27,097,774
11.	Commissions and expense allowances payable on reinsurance assumed	3,406,029	3,883,914
12.	General expenses due or accrued	150,135,396	204,426,659
13.	Transfers to Separate Accounts due or accrued (net) (including $.....(2,346,375,512) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,393,035,766)	(2,435,333,177)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	28,285,214	29,277,205
15.1	Current federal and foreign income taxes, including $.....749,670,641 on realized capital gains (losses)	187,512,359	70,953,124
15.2	Net deferred tax liability		
16.	Unearned investment income	3,104,366	3,210,662
17.	Amounts withheld or retained by company as agent or trustee	1,683,115,219	1,461,156,339
18.	Amounts held for agents' account, including $.....0 agents' credit balances		
19.	Remittances and items not allocated	160,059,417	151,316,083
20.	Net adjustment in assets and liabilities due to foreign exchange rates	4,088	4,332
21.	Liability for benefits for employees and agents if not included above	594,812,545	503,691,593
22.	Borrowed money $.....0 and interest thereon $.....0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	304,655,323	220,435,822
	24.02 Reinsurance in unauthorized companies	1,317,720	83,463,042
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	17,435,631	8,547,594
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	314,509,633	3,249,256
	24.10 Payable for securities lending		
	24.11 Capital notes $.....0 and interest thereon $.....0		
25.	Aggregate write-ins for liabilities	137,106,351	198,658,793
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	43,893,670,058	42,186,305,006
27.	From Separate Accounts statement	92,115,328,099	87,684,506,989
28.	Total liabilities (Lines 26 and 27)	136,008,998,157	129,870,811,995
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	1,524,934,200	1,524,924,800
33.	Gross paid in and contributed surplus	2,605,527,789	2,605,411,679
34.	Aggregate write-ins for special surplus funds	859,900,916	1,305,700,916
35.	Unassigned funds (surplus)	(615,855,050)	(813,721,300)
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $.....0)		
	36.2 .....0.000 shares preferred (value included in Line 30 $.....0)		
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....117,760,282 in Separate Accounts Statement)	4,374,507,855	4,622,316,095
38.	Totals of Lines 29, 30 and 37	4,377,007,855	4,624,816,095
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	140,386,006,012	134,495,628,090

DETAILS OF WRITE-INS

2501.	Unearned premium reserve for aviation reinsurance	2,941	2,941
2502.	Aviation reinsurance losses	14,423,077	15,272,011
2503.	Accrued interest on policy claims and other contract funds	33,705,113	17,895,921
2598.	Summary of remaining write-ins for Line 25 from overflow page	88,975,220	165,487,920
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	137,106,351	198,658,793
3101.			
3102.			
3103.			
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	5,757,639,915	5,177,387,387	10,354,626,881
2. Considerations for supplementary contracts with life contingencies	10,760,472	21,106,717	30,943,741
3. Net investment income	1,248,918,685	1,204,170,429	2,617,985,970
4. Amortization of Interest Maintenance Reserve (IMR)	11,200,479	14,108,224	30,812,300
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(1,785,125)	(1,240,721)	6,235,099
6. Commissions and expense allowances on reinsurance ceded	11,363,618	12,489,436	26,893,511
7. Reserve adjustments on reinsurance ceded	(3,942,392)	(4,379,131)	(6,596,436)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	585,173,247	615,339,748	1,189,382,319
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	62,430,860	262,251,038	314,883,637
9. Totals (Lines 1 to 8.3)	7,681,759,759	7,301,233,127	14,565,167,022
10. Death benefits	820,188,408	662,550,054	1,360,639,494
11. Matured endowments (excluding guaranteed annual pure endowments)	3,395,705	3,309,669	5,502,861
12. Annuity benefits	717,981,970	691,914,134	1,361,884,173
13. Disability benefits and benefits under accident and health contracts	33,153,148	39,233,088	56,588,283
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	3,750,885,807	4,020,526,464	7,867,534,794
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	52,576,596	32,077,299	62,469,046
18. Payments on supplementary contracts with life contingencies	32,870,719	33,707,716	67,823,668
19. Increase in aggregate reserves for life and accident and health contracts	1,007,406,526	506,011,064	2,766,860,924
20. Totals (Lines 10 to 19)	6,418,458,879	5,989,329,488	13,549,303,243
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	629,682,754	562,620,820	1,206,505,164
22. Commissions and expense allowances on reinsurance assumed	4,106,306	4,095,593	8,263,600
23. General insurance expenses	286,502,475	328,006,527	654,508,111
24. Insurance taxes, licenses and fees, excluding federal income taxes	44,477,803	58,327,199	81,623,290
25. Increase in loading on deferred and uncollected premiums	10,604,999	(8,238,927)	(2,667,099)
26. Net transfers to or (from) Separate Accounts net of reinsurance	102,546,354	(371,564,407)	(740,445,494)
27. Aggregate write-ins for deductions	(37,830,754)	83,159,747	102,367,727
28. Totals (Lines 20 to 27)	7,458,548,816	6,645,736,040	14,859,458,542
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	223,210,943	655,497,087	(294,291,520)
30. Dividends to policyholders	145,637,971	166,552,056	290,155,984
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	77,572,972	488,945,031	(584,447,504)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	205,661,223	(1,364,656)	(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)	(128,088,251)	490,309,687	362,666,248
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....159,840,524 (excluding taxes of $.....1,089,071 transferred to the IMR)	214,348,613	(180,859,637)	604,397,130
35. Net income (Line 33 plus Line 34)	86,260,362	309,450,050	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)	86,260,362	309,450,050	967,063,378
38. Change in net unrealized capital gains (losses) less capital gains tax of $.....(152,112,029)	(297,273,974)	(68,995,928)	148,592,634
39. Change in net unrealized foreign exchange capital gain (loss)	19,637	2,493,033	(2,109,204)
40. Change in net deferred income tax	287,098,023	(212,393,502)	(428,260,318)
41. Change in nonadmitted assets	(119,282,776)	138,065,148	154,334,880
42. Change in liability for reinsurance in unauthorized companies	82,145,322	301,331,999	296,040,699
43. Change in reserve on account of change in valuation basis, (increase) or decrease			(2,724,934)
44. Change in asset valuation reserve	(84,219,501)	63,952,974	210,126,704
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(44,154,784)	(9,648,893)	(11,314,350)
47. Other changes in surplus in Separate Accounts Statement	22,233,381	13,755,875	19,564,087
48. Change in surplus notes	9,400	9,400	18,800
49. Cumulative effect of changes in accounting principles			(79,600,000)
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in	116,110	130,642	260,326
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(181,000,000)	(379,000,000)	(379,000,000)
53. Aggregate write-ins for gains and losses in surplus	240,560	276,714	(69,461,851)
54. Net change in capital and surplus (Lines 37 through 53)	(247,808,240)	159,427,512	823,530,851
55. Capital and surplus as of statement date (Lines 36 + 54)	4,377,007,855	3,960,712,756	4,624,816,095

DETAILS OF WRITE-INS

08.301.	Aviation reinsurance premuims	(1,471)		(195,011)
08.302.	Sundry receipts and adjustments	62,432,331	262,251,038	315,078,648
08.303.				
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)	62,430,860	262,251,038	314,883,637
2701.	Aviation reinsurance losses	(163,264)	819,787	989,668
2702.	Increase (decrease) in certain liabilities	11,594,391	20,673,060	31,934,709
2703.	Sundry disbursements and adjustments	(54,020,165)	61,651,072	66,062,544
2798.	Summary of remaining write-ins for Line 27 from overflow page	4,758,284	15,828	3,380,806
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(37,830,754)	83,159,747	102,367,727
5301.	Tax Benefit Associated with Compensation Plans	240,560	276,714	817,164
5302.	Additional Minimum Liability on Qualified Pension Plan			(111,382,000)
5303.	Additional Admitted Deferred Tax Asset			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)	240,560	276,714	(69,461,851)

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	5,741,748,433	5,176,472,374	10,372,316,487
2.	Net investment income	1,215,175,834	1,227,127,128	2,632,930,542
3.	Miscellaneous income	639,296,913	866,929,228	1,483,294,566
4.	Total (Lines 1 through 3)	7,596,221,180	7,270,528,730	14,488,541,595
5.	Benefit and loss related payments	5,327,373,641	5,432,892,182	10,764,168,149
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	60,244,630	(505,139,279)	(1,105,638,700)
7.	Commissions, expenses paid and aggregate write-ins for deductions	984,754,139	931,439,684	1,866,487,098
8.	Dividends paid to policyholders	147,445,710	166,358,923	326,816,244
9.	Federal and foreign income taxes paid (recovered) net of $.....0 tax on capital gains (losses)	56,440,842	(14,900,687)	(64,879,082)
10.	Total (Lines 5 through 9)	6,576,258,962	6,010,650,823	11,786,953,709
11.	Net cash from operations (Line 4 minus Line 10)	1,019,962,218	1,259,877,907	2,701,587,886
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,597,227,259	2,523,674,583	4,943,477,005
	12.2 Stocks	22,941,116	264,155,650	877,867,724
	12.3 Mortgage loans	462,426,579	231,173,656	448,429,803
	12.4 Real estate			
	12.5 Other invested assets	198,221,475	200,721,965	329,082,988
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	18,758	(121)	10,946
	12.7 Miscellaneous proceeds	411,214,602	(231,629,901)	1,268,436,937
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,692,049,789	2,988,095,832	7,867,305,403
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,011,850,347	2,853,953,588	7,048,309,948
	13.2 Stocks	101,916,228	43,680,475	841,052,440
	13.3 Mortgage loans	817,133,145	694,331,486	1,167,058,765
	13.4 Real estate			1
	13.5 Other invested assets	150,952,754	211,743,515	360,891,607
	13.6 Miscellaneous applications	429,027,232	78,459,481	207,690,301
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,510,879,706	3,882,168,545	9,625,003,062
14.	Net increase (decrease) in contract loans and premium notes	(16,411,928)	(12,207,724)	(37,696,037)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(802,417,989)	(881,864,989)	(1,720,001,622)
	CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	116,110	130,642	260,326
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(26,651,646)	(30,803,698)	(43,505,106)
	16.5 Dividends to stockholders	181,000,000	379,000,000	379,000,000
	16.6 Other cash provided (applied)	425,780,977	286,824,989	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)	218,245,441	(122,848,067)	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)	435,789,670	255,164,851	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)	2,621,470,729	1,381,487,395	2,185,681,059

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

20.0001	Non-cash acquistions of investments	12,956,843	660,630,476	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			
2. Ordinary life insurance	1,349,658,416	1,310,194,298	2,671,282,963
3. Ordinary individual annuities	2,733,645,515	1,693,490,015	3,657,512,972
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	1,951,611,360	2,442,504,858	4,589,212,624
7. A&H - group			
8. A&H - credit (group and individual)			
9. A&H - other	43,954,463	47,280,414	93,104,075
10. Aggregate of all other lines of business	0	0	0
11. Subtotal	6,078,869,754	5,493,469,585	11,011,112,634
12. Deposit-type contracts			
13. Total	6,078,869,754	5,493,469,585	11,011,112,634

DETAILS OF WRITE-INS

1001.			
1002.			
1003.			
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:

Assets	Admitted Value as of June 30, 2012	Fair Value as of June 30, 2012
Loan-backed securities	2,100,894,848	2,065,182,220

(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 June 30, 2012 are as follows:

	1	2a	2b	3
		Unrealized Losses	Other than Temporary Impairment Recognized	
	Amortized Cost Basis before Other than Temporary Impairment (OTTI)	Interest	Non-interest	Fair Value 1-(2a+2b)
Aggregate Intent to Sell	-	-	-	-
Aggregate Intent & Ability	-	-	-	-
PV of Cash Flows < Amortization Cost	431,831,294	13,398,103	356,799,427	61,633,764

The $13,398,103 of unrealized losses includes $19,835,975 of valuation allowances already recognized through surplus.
The $356,799,427 of OTTI includes $52,649,718 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 CUSIP	2 Book/Adjusted Carrying Value before current period OTTI	3 Projected Cash Flows	4 Recognized other-than-temporary impairment 2-3	5 Amortized cost after OTTI	6 Fair Value
059500AK4	13,418,604	1,476,311	11,942,293	1,476,311	1,436,306
20173QAQ4	3,607,675	219,373	3,388,302	219,373	242,684
22541SWR5	10,000,000	5,519,373	4,480,627	5,519,373	5,171,311
22545YAW1	3,295,677	0	3,295,677	0	0
36246LAS0	6,785,734	2,478,899	4,306,835	2,478,899	2,356,740
36828QSJ6	2,955,273	437,811	2,517,462	437,811	360,909
46631BAR6	14,156,651	1,412,595	12,744,056	1,412,595	1,384,528
52108MDS9	3,495,837	449,940	3,045,897	449,940	393,183
61750CAU1	4,934,037	581,385	4,352,652	581,385	550,169
61754JAQ1	2,951,802	375,885	2,575,917	375,885	369,738
	65,601,290	**12,951,572**	**52,649,718**	**12,951,572**	**12,265,568**

(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 June 30, 2012 are as follows:

	1 Unrealized Losses	2 Fair Value
Securities in continuous unrealized loss position < 12 months	3,019,365	59,641,128
Securities in continuous unrealized loss position ≥ 12 months	323,514,920	964,667,318

The $326,534,285 of unrealized losses includes $ 183,759,651 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 June 30, 2012

State	Admitted Value	Fair Value
CA	212,203,592	161,298,954
NY	147,599,929	108,233,706

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.

NOTES TO FINANCIAL STATEMENTS

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

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

The Company paid $181.0 million of ordinary dividends to its parent, AXA Equitable Financial, LLC. in June 2012.

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:

Insurance Litigation

In Sivolella, in May 2012, the Plaintiff voluntarily dismissed her claim under Section47(b) of the 1940 Act.

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.

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:

	Notional Amount	Fair Value		Gains (Losses) Reported In Change in Surplus
		Asset Derivatives (1)	Liability Derivatives	
	(In Millions)			
Freestanding derivatives:				
Equity contracts:				
Futures	$ 6,733	$ -	$ -	$ (550)
Swaps	1,045	9	81	(135)
Options	2,526	250	151	11
Interest rate contracts:				
Floors	2,700	315	-	42
Swaps	16,590	736	467	357
Futures	14,945	-	-	147
Swaptions	9,321	937	-	100
Balances, June 30, 2012	$ 53,860	$ 2,247	$ 699	$ (28)

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 June 30, 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	195,107,109	195,107,109
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	195,107,109	195,107,109
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	$	190,965	0	12,102,430	12,293,395
Parent, Subsidiaries and Affiliates		0	0	318,696,855	318,696,855
Total Common Stocks	$	190,965	0	330,799,285	330,990,250
Derivative Assets:					
Swaps	$	0	196,708,476	0	196,708,476
Futures		0	0	0	0
Options		0	99,184,230	0	99,184,230
Floors		0	315,021,728	0	315,021,728
Swaptions		0	936,942,746	0	936,942,746
Total Derivatives	$	0	1,547,857,180	-	1,547,857,180
Separate Account Assets	$	87,250,303,635	4,010,610,535	222,460,255	91,483,374,425
Total Assets at Fair Value	**$**	87,250,494,600	5,558,467,715	748,366,649	93,557,328,964
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 06/30/2012
Residential Mortgage-Backed Securities		0	0	0	0	0	0	0	0	0	0
Commercial Mortgage-Backed Securities		204,756,092	955,223	(10,165,958)	(50,161,552)	51,745,146	0	(2,021,842)	0	0	195,107,109
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	(134,469)	946,400	0	0	0	12,102,430
Parent, Subsidiaries and Affiliates - Stocks		339,102,264	0	0	0	(20,405,409)	0	0	0	0	318,696,855
Separate Account Assets		215,490,623	141,507	(482,801)	0	3,655,820	7,055,579	(1,743,012)	0	(1,657,461)	222,460,255
Derivative Assets		(1,534,152)	0	1,534,152	0	0	0	0	0	0	0
Total	**$**	769,105,326	1,096,730	(9,114,607)	(50,161,552)	34,861,088	8,001,979	(3,764,854)	0	(1,657,461)	748,366,649

* 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 ($10,165,955) 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.

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? Yes [ ] No [X]
If yes, complete the Schedule Y-Part 1 - Organizational chart.

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2010.....

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. 12/31/2010.....

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). 6/12/2012.....

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, NY				YES
AllianceBernstein Corporation	New York, NY				YES
AllianceBernstein Global Derivatives Corporation	New York, NY				YES
AllianceBernstein Holding LP	New York, NY				YES
AllianceBernstein Investments Inc.	New York, NY				YES
AllianceBernstein LP	New York, NY				YES
AXA Advisors LLC	New York, NY				YES
AXA Distributors LLC	New York, NY				YES
AXA Equitable Funds Management Group LLC	New York, NY				YES
AXA Investment Managers Inc.	Greenwich, CT				YES
AXA Private Equity (US) LLC	New York, NY				YES
AXA Rosenberg Investment Management LLC	Orinda, CA				YES
Sanford C. Bernstein & Co., LLC	New York, NY				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? Yes [X] No [ ]

(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.

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

9.2 Has the code of ethics for senior managers been amended? Yes [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The AXA Financial Policy Statement on Ethics was amended in May 2012 primarily to make reference, as appropriate within the Policy Statement, to the new AXA Financial Anti-Bribery Policy.

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

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 [X] 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 [X] 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: $.....105,592,500

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 [X] 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	$ 318,696,855
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 390,896,581	$ 388,851,706
14.26 All Other	$ 64,788,264	$ 70,008,057
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,944,787,109	$ 1,927,556,618
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 [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] 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 [X] 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 [X]

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

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

PART 1 - INVESTMENT

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

1 Central Registration Depository	2 Name(s)	3 Address
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	75 Rockefeller Plaza, 15 Floor New York, NY 10019
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:

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:

			Amount
1.1	Long-term mortgages in good standing		
	1.11	Farm mortgages	$ 1,430,545,246
	1.12	Residential mortgages	$
	1.13	Commercial mortgages	$ 3,576,716,002
	1.14	Total mortgages in good standing	$ 5,007,261,248
1.2	Long-term mortgages in good standing with restructured terms		
	1.21	Total mortgages in good standing with restructured terms	$
1.3	Long-term mortgage loans upon which interest is overdue more than three months		
	1.31	Farm mortgages	$ 9,361,450
	1.32	Residential mortgages	$
	1.33	Commercial mortgages	$
	1.34	Total mortgages with interest overdue more than three months	$ 9,361,450
1.4	Long-term mortgage loans in process of foreclosure		
	1.41	Farm mortgages	$ 3,616,018
	1.42	Residential mortgages	$
	1.43	Commercial mortgages	$
	1.44	Total mortgages in process of foreclosure	$ 3,616,018
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)		$ 5,020,238,716
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter		
	1.61	Farm mortgages	$
	1.62	Residential mortgages	$
	1.63	Commercial mortgages	$
	1.64	Total mortgages foreclosed and transferred to real estate	$ 0

2.	Operating Percentages:	
2.1	A&H loss percent	158.6
2.2	A&H cost containment percent	
2.3	A&H expense percent excluding cost containment expenses	33.0

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	$	
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	$	

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 Beteilligungs-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

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	14,761,880	35,297,907	506,624	479,171	51,045,582	
2. Alaska AK	L	1,678,199	6,206,966	117,631	34,529	8,037,325	
3. Arizona AZ	L	15,635,786	69,805,469	374,216	113,036	85,928,507	
4. Arkansas AR	L	4,111,565	19,014,270	143,173	78,423	23,347,431	
5. California CA	L	158,711,580	347,826,371	3,647,180	5,081,043	515,266,174	
6. Colorado CO	L	13,903,038	89,984,780	306,372	707,936	104,902,124	
7. Connecticut CT	L	20,172,034	83,899,840	640,845	111,775	104,824,493	
8. Delaware DE	L	6,611,164	19,098,039	78,598	121,738	25,909,539	
9. District of Columbia DC	L	2,929,708	10,177,545	120,032	2,099,641	15,326,927	
10. Florida FL	L	94,504,308	316,129,698	2,946,191	5,837,904	419,418,101	
11. Georgia GA	L	23,251,088	70,455,734	1,514,615	1,736,591	96,958,029	
12. Hawaii HI	L	5,209,624	18,161,164	162,801	83,532	23,617,120	
13. Idaho ID	L	2,256,973	11,120,634	23,799	14,603	13,416,009	
14. Illinois IL	L	52,128,909	224,494,281	1,680,364	509,211	278,812,765	
15. Indiana IN	L	10,888,909	49,138,940	266,185	762,909	61,056,944	
16. Iowa IA	L	5,413,135	38,306,220	107,312	28,064	43,854,731	
17. Kansas KS	L	9,156,378	25,635,036	123,055	798,602	35,713,071	
18. Kentucky KY	L	4,667,097	15,416,269	74,782	76,359	20,234,507	
19. Louisiana LA	L	7,880,622	25,197,472	457,666	100,420	33,636,180	
20. Maine ME	L	1,380,341	7,940,361	49,967	7,626,557	16,997,225	
21. Maryland MD	L	24,000,810	79,565,662	676,686	147,947	104,391,105	
22. Massachusetts MA	L	19,585,347	100,918,541	461,446	179,809	121,145,143	
23. Michigan MI	L	40,482,041	223,211,894	1,026,675	658,138	265,378,748	
24. Minnesota MN	L	22,478,600	89,103,890	193,428	756,786	112,532,704	
25. Mississippi MS	L	6,581,546	10,545,350	306,993	33,441	17,467,331	
26. Missouri MO	L	19,000,349	51,727,238	256,606	23,563	71,007,756	
27. Montana MT	L	1,054,988	2,974,720	8,011	4,590	4,042,309	
28. Nebraska NE	L	4,306,780	23,181,276	55,814	42,468	27,586,337	
29. Nevada NV	L	6,101,853	24,989,112	26,846	63,280	31,181,091	
30. New Hampshire NH	L	1,392,735	16,599,304	66,905	6,377,430	24,436,374	
31. New Jersey NJ	L	80,547,422	432,994,058	3,605,932	4,404,401	521,551,812	
32. New Mexico NM	L	2,651,755	10,539,698	115,350	98,261	13,405,064	
33. New York NY	L	233,501,604	620,513,641	10,744,663	104,740,560	969,500,468	
34. North Carolina NC	L	28,338,395	121,494,556	516,715	5,126,217	155,475,884	
35. North Dakota ND	L	2,519,237	9,321,186	29,707	6,494	11,876,624	
36. Ohio OH	L	25,646,707	153,184,140	393,013	775,645	179,999,505	
37. Oklahoma OK	L	7,913,881	33,325,489	249,526	61,654	41,550,550	
38. Oregon OR	L	5,436,846	17,550,864	103,460	242,458	23,333,628	
39. Pennsylvania PA	L	72,164,689	223,636,864	3,668,492	2,407,966	301,878,011	
40. Rhode Island RI	L	1,634,631	11,231,520	36,783	152,246	13,055,180	
41. South Carolina SC	L	8,022,873	53,303,498	383,883	126,576	61,836,830	
42. South Dakota SD	L	4,132,036	11,529,193	62,058	871,555	16,594,842	
43. Tennessee TN	L	17,766,899	50,734,177	729,905	64,877	69,295,858	
44. Texas TX	L	70,135,922	311,007,681	1,010,265	5,518,423	387,672,291	
45. Utah UT	L	9,020,678	34,153,407	26,894	6,659	43,207,638	
46. Vermont VT	L	974,117	5,808,512	14,998	103,052	6,900,680	
47. Virginia VA	L	31,002,135	101,247,002	800,554	2,722,808	135,772,499	
48. Washington WA	L	12,452,491	59,640,223	110,484	70,739	72,273,937	
49. West Virginia WV	L	3,749,378	16,295,879	221,216	34,746	20,301,219	
50. Wisconsin WI	L	17,520,428	100,684,024	424,026	485,174	119,113,652	
51. Wyoming WY	L	3,135,330	16,591,147	42,863	1,343,419	21,112,759	
52. American Samoa AS	N					0	
53. Guam GU	N	31,098				31,098	
54. Puerto Rico PR	L	13,640,978	19,656,660	908,591	3,415	34,209,645	
55. US Virgin Islands VI	L	221,329	62,678	11,836	4,991	300,833	
56. Northern Mariana Islands MP	N	8,579				8,579	
57. Canada CN	L	118,300	216,272	3,742	121	338,434	
58. Aggregate Other Alien OT	XXX	19,341,153	246,277	733,221	2,883	20,323,534	0
59. Subtotal	(a) 53	1,271,866,276	4,521,092,626	41,368,995	164,064,838	5,998,392,735	0
90. Reporting entity contributions for employee benefit plans	XXX		1,848		81,736	83,584	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	66,455,436	16,374			66,471,810	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	5,009,237		2,908,122		7,917,359	
94. Aggregate other amounts not allocable by State	XXX	0	0	0	0	0	0
95. Totals (Direct Business)	XXX	1,343,330,949	4,521,110,849	44,277,117	164,146,574	6,072,865,488	0
96. Plus Reinsurance Assumed	XXX	98,699,340	4,539,267	7,339,699		110,578,306	
97. Totals (All Business)	XXX	1,442,030,288	4,525,650,116	51,616,816	164,146,574	6,183,443,794	0
98. Less Reinsurance Ceded	XXX	203,774,453	218,364,232	30,317,149		452,455,834	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,238,255,836	4,307,285,884	21,299,667	164,146,574	5,730,987,960	0
DETAILS OF WRITE-INS							
5801. Canal Zone	XXX	37,651				37,651	
5802. Mexico	XXX	539,934		456,712		996,646	
5803. Phillippines	XXX	13,064				13,064	
5898. Summary of remaining write-ins for line 58 from overflow page	XXX	18,750,505	246,277	276,509	2,883	19,276,173	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above)	XXX	19,341,153	246,277	733,221	2,883	20,323,534	0
9401.	XXX					0	
9402.	XXX					0	
9403.	XXX					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 Ubezieczen S.A.	90.24			
AXA Powszechne Towarzstwo 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

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 - Cologne	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			
Seguro Directo Gere Compania de Seguros SA	100.00			
AXA Portugal Companhia de Seguros SA	83.02			
AXA Portugal Companhia de Seguros Vida SA	87.63			
AXA Services s.r.o.	100.00			
EX-SR a.s. v likvdacii	100.00			
AXA d.s.s., a.s.	100.00			
AXA d.d.s., a.s.	100.00			
AXA General Insurance	94.13			
AXA Mediterraenan Holding, S.A.U	100.00			
Hilo Direct, Seguros y Reaseguros S.A.	99.99			
AXA MEDLA IT & Local Support Services, S.A.	100.00			
AXA Regional Services, S.A.	100.00			
AXA Seguros Generales, S.A. de Seguros y Reaseguros	99.89			
AXA Pensiones, S.A. E.G.F.P.	100.00			
AXA Tigris, S.A.	100.00			
AXA Vida, S.A.de Seguros y Reaseguros	99.80			
AXA Senegal	51.53			
AXA Cote d'Ivoire	78.64			
AXA Cameroun ©	99.90			
AXA Gabon	86.49			
AXA Versicherungen AG	100.00			
AXA Leben AG	100.00			
Rechtsschutz AG	66.67			
AXA Insurance Public Co. Ltd	24.99			
ASM Holdings Limited	48.80			
Krungthai-AXA Life Insurance Company Limited	25.00			
AXA Hayat ve Emeklilik A.S.	100.00			
AXA Sigorta A.S.	72.55			
AXA Insurance	50.29			
AXA Ukraine	50.00			
AXA Global Risks (Uk) Limited	100.00			
Hordel FV	100.00			
AXA Equity & Law Plc	99.90			
AXA UK PLC	46.90			
AXA UK PLC	53.10			
Bluefin Group Limited	100.00			
GBI Holdings Limited	100.00			
Guardian Royal Exchange PLC	100.00			
Architas Advisory Services Limited	100.00			
Architas Multi-Manager Limited	100.00			
AXA Sun Direct Limited	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
MONY Life Insurance Company	100.00	13-1632487	66370	NY
MONY 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		
MONY International Holdings, LLC	100.00	13-3790446		
MONY Life Insurance Company of the Americas, Ltd.	100.00	98-0152046		
MONY Financial Services, Inc	100.00	11-3722370		
Financial Marketing Agency, Inc.	100.00	31-1465146		
MONY Brokerage, Inc.	100.00	22-3015130		
1740 Advisors, Inc.	100.00	13-2645490		
MONY Securities Corporation	100.00	13-2645488		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
0968	AXA	00000	00-0000000	0000	0000898427	Paris Stock Exchange	AXA SA	FR	UIP					
							AXA Assistance SA	FR	NIA	AXA	Ownership	100.000	AXA	
							AXA Inter Partner Assistance - Belgium	BE	NIA	AXA	Ownership	100.000	AXA	
							AXA Corporate Solutions Assurance - France	FR	NIA	AXA	Ownership	98.750	AXA	
							MATRIX	US	IA	AXA Corporate Solutions Assurance - Fr	Ownership	100.000	AXA	
							AXA Group Solutions - France	FR	NIA	AXA	Ownership	100.000	AXA	
							AXA Assistance Inc. USA	US	NIA	AXA	Ownership	100.000	AXA	
							AXA Investment Managers	FR	NIA	AXA	Ownership	73.770	AXA	
							AXA Investment Managers	FR	NIA	AXA Konzern AG	Ownership	5.200	AXA	
							AXA Investment Managers - France	FR	NIA	AXA	Ownership	100.000	AXA	
							AXA Investment Managers Holdings US	US	NIA	AXA Investment Managers - France	Ownership	100.000	AXA	
							AXA Rosenberg Group LLC	US	NIA	AXA Investment Managers	Ownership	75.000	AXA	
			22-3624513		0001459848		AXA IM Rose Inc	US	NIA	AXA Investment Managers	Ownership	100.000	AXA	
			13-4064930		0001109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	AXA IM Rose Inc	Ownership	15.160	AXA	
							AXA Mediterranean Holdings, S.A.U	ES	NIA	AXA	Ownership	100.000	AXA	
							AXA Millésimes	PT	NIA	AXA	Ownership	42.340	AXA	
							AXA Real Estate Investment Managers	FR	NIA	AXA	Ownership	100.000	AXA	
							AXA Technology Services	FR	IA	AXA	Ownership	100.000	AXA	
							AXA Belgium	BE	IA	AXA	Ownership	100.000	AXA	
							AXA Life Insurance Company Ltd. - Hong Kong	CA	IA	AXA	Ownership	100.000	AXA	
							AXA General Ins. Hong Kong Ltd.- Hong Kong	CA	IA	AXA	Ownership	100.000	AXA	
							AXA General Insurance China Ltd	CA	IA	AXA	Ownership	100.000	AXA	
							AXA China - France	FR	NIA	AXA	Ownership	51.000	AXA	
							AXA-Mimentals Assurance Company Limited	CA	IA	AXA China - France	Ownership	51.000	AXA	
							AXA Societe Beaujon	FR	NIA	AXA	Ownership	100.000	AXA	
							AXA Pojistovna a.s	CZ	IA	AXA Societe Beaujon	Ownership	100.000	AXA	
							AXA Zivtni Pojistonva a.s	CZ	IA	AXA Societe Beaujon	Ownership	100.000	AXA	
							AXA Penzijni Fond a.s	CZ	IA	AXA Societe Beaujon	Ownership	99.980	AXA	
							Compagnie Financiere de Paris	FR	IA	AXA	Ownership	100.000	AXA	
							AXA France Assurance	FR	IA	AXA	Ownership	100.000	AXA	
							AXA Corporate Solutions Assurance	FR	IA	AXA France Assurance	Ownership	98.750	AXA	
							AXA Global Life	FR	IA	AXA	Ownership	100.000	AXA	
							AXA Global P&C	FR	IA	AXA	Ownership	100.000	AXA	
							AXA Liabilities Managers- France	FR	IA	AXA	Ownership	99.900	AXA	
							AXA Liabilities Managers-US	US	IA	AXA Liabilities Managers- France	Ownership	100.000	AXA	
			AA-1320035				Colisee Re - France	FR	IA	AXA	Ownership	99.900	AXA	
							AXA Konzern AG	DE	NIA	AXA	Ownership	100.000	AXA	
							WinCom Versicherungs-Holding AG	DE	NIA	AXA Konzern AG	Ownership	100.000	AXA	
							DBV Deutsche Beamtenversicherung Leben AG	DE	IA	WinCom Versicherungs-Holding AG	Ownership	94.900	AXA	
							DBV Deutsche Beamtenversicherung AG	DE	IA	WinCom Versicherungs-Holding AG	Ownership	100.000	AXA	
							DBV Deutsche Lebensversicherung AG	DE	IA	WinCom Versicherungs-Holding AG	Ownership	100.000	AXA	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AXA ART Versicherung AG - Clologne	DE	IA	AXA Konzern AG	Ownership	100.000	AXA	
							AXA Art Holdings Inc	US	NIA	AXA ART Versicherung AG - Clologne	Ownership	100.000	AXA	
							Fine Art Service International Inc	US	NIA	AXA Art Holdings Inc	Ownership	100.000	AXA	
		29530	13-3368745				AXA Art Insurance Corporation	US	IA	AXA Art Holdings Inc	Ownership	100.000	AXA	
							AXA Biztosito Zrt	HU	IA	AXA Societe Beaujon	Ownership	100.000	AXA	
							AXA Szolgaltato Kft	HU	IA	AXA	Ownership	100.000	AXA	
							AXA India Holdings	ID	NIA	AXA	Ownership	100.000	AXA	
							Bharti AXA Life Insurance Company	ID	IA	AXA India Holdings	Ownership	22.220	AXA	
							AXA Business Services Private Limited	ID	NIA	AXA	Ownership	99.900	AXA	
							Bharti AXA General Insurance	ID	IA	AXA	Ownership	100.000	AXA	
							National Mutual International Pty Limited	AU	IA	AXA	Ownership	100.000	AXA	
							P.T. Asuransi AXA Indonesia	ID	IA	AXA	Ownership	80.000	AXA	
							P.T. Life Indonesia	ID	IA	AXA	Ownership	80.000	AXA	
							AXA Financial Services (Singapore) Pte Ltd.	SG	IA	AXA	Ownership	100.000	AXA	
							AXA Life Europe	IE	IA	AXA	Ownership	100.000	AXA	
							AXA Global Distributors (Ireland) Limited	IE	NIA	AXA	Ownership	100.000	AXA	
							AXA Ireland Limited	IE	IA	AXA	Ownership	100.000	AXA	
							AXA mps Financial Ltd	IE	IA	AXA	Ownership	100.000	AXA	
							AXA Italia S.p.A	IT	NIA	AXA	Ownership	98.240	AXA	
							AXA Assicurazioni S.p.A	IT	IA	AXA Italia S.p.A	Ownership	98.110	AXA	
							AXA Japan Holding Co., Ltd	JP	NIA	AXA	Ownership	78.670	AXA	
							AXA Life Insurance Co.,	JP	IA	AXA Japan Holding Co., Ltd	Ownership	100.000	AXA	
							AXA General Insurance Co., Ltd	JP	IA	AXA Japan Holding Co., Ltd	Ownership	100.000	AXA	
							AXA Collection Services Co. Ltd	JP	IA	AXA Japan Holding Co., Ltd	Ownership	100.000	AXA	
							Nextia Life Insurance Co., Ltd	JP	IA	AXA Japan Holding Co., Ltd	Ownership	97.250	AXA	
							AXA Seguros, S.A. de CV	MX	IA	AXA	Ownership	99.940	AXA	
							Voltaire Participacoes	BR	IA	AXA	Ownership	100.000	AXA	
							AXA Luxembourg SA	LU	IA	AXA	Ownership	99.990	AXA	
							Finance Solutions S.ar.l. ("Finso")	LU	NIA	AXA	Ownership	100.000	AXA	
							Matignon Finance S.A	LU	NIA	AXA	Ownership	100.000	AXA	
							AXA-AFFIN General Insurance Berhad	MY	IA	AXA	Ownership	42.400	AXA	
							AXA-AFFIN Life Insurance Berhad	MY	IA	National Mutual International Pty Limited	Ownership	49.000	AXA	
							Philippine AXA Life Insurance Corporation	MY	IA	AXA	Ownership	45.000	AXA	
							AXA Middle East SAL Lebanon	LB	NIA	AXA	Ownership	49.000	AXA	
							AXA Holding SAL	LB	NIA	AXA	Ownership	100.000	AXA	
							AXA Gulf Holding W.L.L	BH	NIA	AXA	Ownership	95.000	AXA	
							AXA Holding Maroc	MA	NIA	AXA	Ownership	100.000	AXA	
							AXA Assurance Maroc	MA	IA	AXA Holding Maroc	Ownership	100.000	AXA	
							AXA Zycie Towarzystwo Ubezieczen S.A	PL	IA	AXA Societe Beaujon	Ownership	90.240	AXA	
							AXA Powszechne Towarzstwo Emerytalne S.A	PL	IA	AXA Societe Beaujon	Ownership	100.000	AXA	
							AXA Towarzystwo Ubezpieczen i Reasekuracji S.A	PL	IA	AXA Societe Beaujon	Ownership	100.000	AXA	
							Seguro Directo Gere Compania de Seguros SA	PT	IA	AXA	Ownership	100.000	AXA	
							AXA Portugal Companhia de Seguros SA	PT	IA	AXA	Ownership	83.020	AXA	

Q13.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AXA Portugal Companhia de Seguros Vida SA	PT	IA	AXA	Ownership	87.630	AXA	
							AXA Life Insurance SA	RO	IA	AXA Societe Beaujon	Ownership	99.900	AXA	
							AXA Financial Services (Singapore) Pte Ltd.	SG	NIA	National Mutual International Pty Limited	Ownership	100.000	AXA	
							ipac financial planning Taiwan Limited	TW	NIA	National Mutual International Pty Limited	Ownership	100.000	AXA	
							AXA Insurance Singapore Pte Ltd	SG	IA	National Mutual International Pty Limited	Ownership	100.000	AXA	
							AXA Asia Regional Centre Pte Ltd	SG	IA	National Mutual International Pty Limited	Ownership	100.000	AXA	
							AXA Services s.r.o.	SK	NIA	AXA	Ownership	100.000	AXA	
							EX-SR a.s. v likvdacii	SK	IA	AXA	Ownership	100.000	AXA	
							AXA d.s.s., a.s.	SK	IA	AXA	Ownership	100.000	AXA	
							AXA d.d.s., a.s.	SK	IA	AXA	Ownership	100.000	AXA	
							AXA General Insurance	KR	IA	AXA	Ownership	94.130	AXA	
							AXA Mediterraenan Holding, S.A.U.	ES	NIA	AXA	Ownership	100.000	AXA	
							Hilo Direct, Seguros y Reaseguros S.A.	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.990	AXA	
							AXA MEDLA IT & Local Support Services, S.A.	ES	NIA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	
							AXA Regional Services, S.A.	ES	NIA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	
							AXA Seguros Generales, S.A. de Seguros y Reaseguros	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.890	AXA	
							AXA Pensiones, S.A. E.G.F.P.	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	
							AXA Tigris, S.A.	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	100.000	AXA	
							AXA Vida, S.A.de Seguros y Reaseguros	ES	IA	AXA Mediterraenan Holding, S.A.U.	Ownership	99.800	AXA	
							AXA Senegal	SN	IA	AXA	Ownership	51.530	AXA	
							AXA Cote d'Ivoire	CI	IA	AXA	Ownership	78.640	AXA	
							AXA Cameroun ©	CM	IA	AXA	Ownership	99.900	AXA	
							AXA Gabon	GA	IA	AXA	Ownership	86.490	AXA	
							AXA Versicherungen AG	CH	IA	AXA	Ownership	100.000	AXA	
							AXA Leben AG	CH	IA	AXA Versicherungen AG	Ownership	100.000	AXA	
							Rechtsschutz AG	CH	IA	AXA Versicherungen AG	Ownership	66.670	AXA	
							AXA Insurance Public Co. Ltd	TH	IA	AXA	Ownership	24.990	AXA	
							ASM Holdings Limited	TH	NIA	AXA	Ownership	48.800	AXA	
							Krungthai-AXA Life Insurance Company Limited	TH	IA	AXA	Ownership	25.000	AXA	
							AXA Hayat ve Emeklilik A.S.	TR	IA	AXA	Ownership	100.000	AXA	
							AXA Sigorta A.S.	TR	IA	AXA	Ownership	72.550	AXA	
							AXA Insurance	UA	IA	AXA	Ownership	50.290	AXA	
							AXA Ukraine	UA	IA	AXA	Ownership	50.000	AXA	
							AXA Global Risks (Uk) Limited	GB	IA	AXA	Ownership	100.000	AXA	
							Hordel FV	GB	NIA	AXA	Ownership	100.000	AXA	
							AXA Equity & Law Plc	GB	IA	AXA	Ownership	99.900	AXA	
							AXA UK PLC	GB	IA	AXA Equity & Law Plc	Ownership	46.900	AXA	
							AXA UK PLC	GB	IA	AXA	Ownership	53.100	AXA	
							Bluefin Group Limited	GB	IA	AXA UK PLC	Ownership	100.000	AXA	
							GBI Holdings Limited	GB	IA	AXA UK PLC	Ownership	100.000	AXA	
							Guardian Royal Exchange PLC	GB	NIA	AXA UK PLC	Ownership	100.000	AXA	
							Architas Advisory Services Limited	GB	NIA	AXA UK PLC	Ownership	100.000	AXA	
							Architas Multi-Manager Limited	GB	NIA	AXA UK PLC	Ownership	100.000	AXA	
							AXA Sun Direct Limited	GB	IA	AXA UK PLC	Ownership	100.000	AXA	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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		00000	90-0226248		0001333986		AXA America Holdings, Inc.	US	UIP	AXA	Ownership	100.000	AXA	
			30-0011728				AXA Technology Services America Inc.	US	NIA	AXA America Holdings, Inc.	Ownership	100.000	AXA	
		00000	36-3044045		0001456276		AXA America Corporate Solutions, Inc.	US	NIA	AXA America Holdings, Inc.	Ownership	100.000	AXA	
0968		36552	36-2994662		0001456280		Coliseum Reinsurance Company	US	IA	AXA America Corporate Solutions, Inc.	Ownership	100.000	AXA	
			13-4064930		0001109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	Coliseum Reinsurance Company	Ownership	3.090	AXA	
0968		16187	04-2482364				Mosaic Insurance Company	US	IA	Coliseum Reinsurance Company	Ownership	100.000	AXA	
0968		68365	04-2729166				AXA Corporate Solutions Life Reinsurance Company	US	IA	Coliseum Reinsurance Company	Ownership	100.000	AXA	
		00000	13-4177328				AXA Delaware LLC	US	NIA	Coliseum Reinsurance Company	Ownership	100.000	AXA	
0968		33022	13-3594502				AXA Insurance Company	US	IA	AXA Delaware LLC	Ownership	100.000	AXA	
			13-3623351		0000888002		AXA Financial, Inc.	US	UIP	AXA America Holdings, Inc.	Ownership	100.000	AXA	
			27-0294443				787 Holdings, LLC	US	NIA	AXA Financial, Inc.	Ownership	100.000	AXA	
			52-2197822		0001257148		AXA Equitable Financial Services, LLC	US	UDP	AXA Financial, Inc.	Ownership	100.000	AXA	
			13-4078005				AXA Distribution Holding Corporation	US	NIA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	
			13-4071393		0000033179		AXA Advisors, LLC	US	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA	
			06-1555494		0001292309		AXA Network, LLC	US	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA	
			27-1540220				PlanConnect, LLC	US	NIA	AXA Distribution Holding Corporation	Ownership	100.000	AXA	
			14-1903564		0001450152		AXA Financial (Bermuda) Ltd.	BM	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	
			13-4064930		0001109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	AXA Financial (Bermuda) Ltd.	Ownership	5.780	AXA	
0968		62944	13-5570651		0000727920		AXA Equitable Life Insurance Company	US	OTH	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	*
			27-5373651				AXA Equitable Funds Management Group, LLC	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	
			13-3385076				Equitable Deal Flow Fund, LP	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	
			23-2671508				EVSA, Inc.	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	
			22-2766036		0001257149		Equitable Holdings, LLC	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	
			13-2677213		0000003798		ACMC, LLC	US	DS	AXA Equitable Life Insurance Company	Ownership	100.000	AXA	
0968		10589	06-1166226				Equitable Casualty Insurance Company	US	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	
			13-3266813		0000842885		ECMC, LLC	US	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	
			52-2233674		0000858875		AXA Distributors, LLC	US	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	
			13-3813232				JMR Reality services, Inc.	US	DS	Equitable Holdings, LLC	Ownership	100.000	AXA	
0968		62880	13-3198083		0001342913		AXA Equitable Life and Annuity Company	US	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	
0968		66370	13-1632487		0001209935		MONY Life Insurance Company	US	IA	AXA Equitable Financial Services, LLC	Ownership	100.000	AXA	
			13-3790446				MONY International Holdings, LLC	US	NIA	MONY Life Insurance Company	Ownership	100.000	AXA	
			98-0152046				MONY Life Insurance Company of the Americas, Ltd.	US	IA	MONY International Holdings, LLC	Ownership	100.000	AXA	
0968		78077	86-0222062		0000835357		MONY Life Insurance Company of America	US	IA	MONY Life Insurance Company	Ownership	100.000	AXA	
			13-4064930		0001109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	MONY Life Insurance Company of America	Ownership	0.980	AXA	
0968		84530	38-2046096				U.S. Financial Life Insurance Company	US	IA	MONY Life Insurance Company	Ownership	100.000	AXA	
			13-4064930		0001109448	New York Stock Exchange	AllianceBernstein LP	US	NIA	MONY Life Insurance Company	Ownership	2.590	AXA	
			11-3722370				MONY Financial Services, Inc.	US	NIA	MONY Life Insurance Company	Ownership	100.000	AXA	
			31-1465146				Financial Marketing Agency, Inc.	US	NIA	MONY Financial Services, Inc.	Ownership	100.000	AXA	
			22-3015130				MONY Brokerage, Inc.	US	NIA	MONY Financial Services, Inc.	Ownership	100.000	AXA	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.....	.....	.....	13-2645490	.....	.....	.....	1740 Advisors, Inc.	US	NIA	MONY Financial Services, Inc.	Ownership	...100.000	AXA	.....
.....	.....	.....	13-2645488	.....	.....	.....	MONY Securities Corporation	US	NIA	MONY Financial Services, Inc.	Ownership	...100.000	AXA	.....

Asterisk	Explanation
*	Reporting Entity

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:

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Other assets non-admitted	63,831,034	63,831,034	0	
2505. Corporate-owned life insurance	780,771,780		780,771,780	744,724,407
2597. Summary of remaining write-ins for Line 25	844,602,814	63,831,034	780,771,780	744,724,407

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities	88,975,220	165,487,920
2597. Summary of remaining write-ins for Line 25	88,975,220	165,487,920

Additional Write-ins for Liabilities:

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

Additional Write-ins for Summary of Operations:

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704.	Initial premiums on coinsurance contracts	4,756,254	10,984	3,319,752
2705.	Fines and penalties of regulatory authorities	2,148	4,844	61,054
2706.	Commissions on aviation reinsurance	(118)		
2797.	Summary of remaining write-ins for Line 27	4,758,284	15,828	3,380,806

Additional Write-ins for Summary of Operations:

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
5304.	Change in Deferred Premium Methodology			(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
States, Etc.	Active Status	2 Life Insurance Premiums	3 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	57,053		18,266	774	76,093	
5805. Other Foreign	XXX	18,693,452	246,277	258,243	2,109	19,200,081	
5897. Summary of remaining write-ins for line 58	XXX	18,750,505	246,277	276,509	2,883	19,276,173	0

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 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	811,108,921	1,163,497,572
	2.2 Additional investment made after acquisition	6,024,224	3,561,192
3.	Capitalized deferred interest and other		
4.	Accrual of discount	73,339	142,970
5.	Unrealized valuation increase (decrease)	273,201	(13,497,468)
6.	Total gain (loss) on disposals	(6,701,083)	
7.	Deduct amounts received on disposals	462,426,579	448,429,804
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,020,238,716	4,671,886,693
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,020,238,716	4,671,886,693
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,020,238,716	4,671,886,693

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 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	104,882,220	338,478,734
3.	Capitalized deferred interest and other		
4.	Accrual of discount	4,008	7,550
5.	Unrealized valuation increase (decrease)	71,469,196	26,515,631
6.	Total gain (loss) on disposals	616,483	(1,389,127)
7.	Deduct amounts received on disposals	198,221,475	329,082,988
8.	Deduct amortization of premium and depreciation	83,263	158,237
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	4,485,356	24,793,116
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,633,889,436	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)	1,632,834,650	1,612,582,303

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 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	3,113,766,575	7,889,362,388
3.	Accrual of discount	27,336,345	43,069,999
4.	Unrealized valuation increase (decrease)	31,300,688	(787,663,491)
5.	Total gain (loss) on disposals	(5,697,686)	7,390,599
6.	Deduct consideration for bonds and stocks disposed of	2,620,168,376	5,821,344,729
7.	Deduct amortization of premium	19,208,901	57,245,661
8.	Total foreign exchange change in book/adjusted carrying value	20,276	(2,109,871)
9.	Deduct current year's other than temporary impairment recognized	52,649,718	31,199,172
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,090,497,107	30,615,797,904
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	31,090,497,107	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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	19,709,268,086	6,248,680,557	4,079,130,631	(260,692,744)	19,709,268,086	21,618,125,268		20,701,318,015
2. Class 2 (a)	9,598,649,026	97,461,804	314,844,637	234,639,428	9,598,649,026	9,615,905,621		9,680,623,071
3. Class 3 (a)	895,164,285		22,441,297	17,635,527	895,164,285	890,358,515		898,897,075
4. Class 4 (a)	344,620,102		1,237,677	1,741,478	344,620,102	345,123,903		349,467,892
5. Class 5 (a)	201,345,183	42,166	30,039	(7,747,096)	201,345,183	193,610,215		206,133,068
6. Class 6 (a)	180,603,454		20,675,115	(8,552,750)	180,603,454	151,375,589		139,084,657
7. Total Bonds	30,929,650,136	6,346,184,527	4,438,359,396	(22,976,157)	30,929,650,136	32,814,499,111	0	31,975,523,778
PREFERRED STOCK								
8. Class 1								
9. Class 2	201,845,759	48,942,136		2,021,193	201,845,759	252,809,087		160,874,566
10. Class 3	103,389,470		9,411,200		103,389,470	93,978,270		103,389,470
11. Class 4	10,708,350				10,708,350	10,708,350		10,479,033
12. Class 5								
13. Class 6								
14. Total Preferred Stock	315,943,579	48,942,136	9,411,200	2,021,193	315,943,579	357,495,707	0	274,743,069
15. Total Bonds and Preferred Stock	31,245,593,715	6,395,126,663	4,447,770,596	(20,954,964)	31,245,593,715	33,171,994,818	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.

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	2,212,487,935	XXX	2,212,487,935	646,540	

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	7,330,260,164	15,878,957,459
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	7,103,050,316	14,991,095,800
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,212,487,936	1,985,278,088
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,212,487,936	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	429,027,232
3.	Unrealized valuation increase (decrease)	(334,056,422)
4.	Total gain (loss) on termination recognized	630,777,531
5.	Considerations received (paid) on terminations	736,473,103
6.	Amortization	
7.	Adjustment to the book/adjusted carrying value of hedge item	
8.	Total foreign exchange change in book/adjusted carrying value	
9.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)	1,484,979,092
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	1,484,979,092

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)				(77,692,327)
3.1	Change in variation margin on open contracts			(218,372,666)	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 16, current year to date minus	(205,884,413)			
3.24	Section 1, Column 16, prior year	12,488,253	(218,372,666)	(218,372,666)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Variation margin on terminated contracts during the year		(184,578,161)		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item				
4.22	Amount recognized	(184,578,161)	(184,578,161)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Recognized				
5.2	Used to adjust basis of hedged items				
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				19,254,579
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				19,254,579

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

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	1,484,979,098	
2.	Part B, Section 1, Column 14	19,254,579	
3.	Total (Line 1 plus Line 2)		1,504,233,677
4.	Part D, Column 5	2,053,482,226	
5.	Part D, Column 6	(549,248,549)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(0)
			Fair Value Check
7.	Part A, Section 1, Column 16	1,547,857,179	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,547,857,179
10.	Part D, Column 8	2,108,213,563	
11.	Part D, Column 9	(560,356,384)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
			Potential Exposure Check
13.	Part A, Section 1, Column 21	990,535,385	
14.	Part B, Section 1, Column 19	443,767,829	
15.	Part D, Column 11	1,434,303,214	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 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	400,000,000	1,844,953,141
3. Accrual of discount		97,368
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	200,000,000	1,904,175,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/ adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	200,000,000	0
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	200,000,000	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

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				Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest			
Mortgages in Good Standing								
Farm Mortgages								
60712165	POINSETT	AR		06/21/2012	5.700	1,050,000		1,700,000
60712185	POINSETT	AR		06/21/2012	4.250	1,300,000		2,360,000
60712163	MENDOCINO	CA		06/01/2012	5.050	4,000,000		5,900,000
60712119	MONTEREY	CA		05/03/2012	3.550	3,500,000		7,050,000
60712171	MONTEREY	CA		06/21/2012	3.500	3,000,000		4,632,188
60712177	SAN JOAQUIN	CA		06/05/2012	4.950	1,140,000		5,325,000
60712205	SAN JOAQUIN	CA		06/26/2012	3.850	267,000		861,000
60712179	STANISLAUS	CA		06/27/2012	4.200	960,000		2,937,000
60712183	YUBA	CA		06/14/2012	3.400	237,500		3,160,000
60712140	CALHOUN	GA		05/30/2012	4.900	3,250,000		6,700,000
60712118	JACKSON	IA		05/23/2012	4.400	1,800,000		5,223,400
60712131	WOODBURY	IA		06/13/2012	4.750	15,600,000		23,750,000
60712162	IROQUOIS	IL		05/08/2012	4.700	995,000		2,959,061
60712167	OGLE	IL		06/07/2012	4.550	500,000		1,471,900
60712170	ELLSWORTH	KS		06/06/2012	4.550	1,298,000		1,779,225
60712123	CHIPPEWA	MN		05/14/2012	5.050	1,380,000		3,380,000
60712154	CHIPPEWA	MN		06/12/2012	4.400	225,000		544,000
60712121	COTTONWOOD	MN		05/07/2012	4.750	210,000		490,000
60712122	COTTONWOOD	MN		05/07/2012	4.750	840,000		2,025,000
60712124	FARIBAULT	MN		06/21/2012	4.550	1,000,000		2,870,000
60712156	FARIBAULT	MN		05/24/2012	4.950	765,000		2,414,000
60712157	FARIBAULT	MN		05/23/2012	4.900	433,000		1,075,000
60712158	FREEBORN	MN		04/17/2012	4.700	1,200,000		3,000,000
60712175	FREEBORN	MN		05/17/2012	4.500	550,000		1,092,000
60712138	MCLEOD	MN		05/03/2012	4.800	210,000		400,000
60711205	REDWOOD	MN		04/26/2012	4.750	230,000		560,000
60712159	REDWOOD	MN		06/14/2012	5.000	1,900,000		6,000,000
60712139	YELLOW MEDICINE	MN		04/25/2012	5.000	1,700,000		5,190,000
60712160	CALLAWAY	MO		06/18/2012	5.250	4,000,000		6,300,000
60712161	CEDAR	MO		06/18/2012	4.250	2,000,000		3,143,750
60712127	LINN	MO		06/26/2012	5.000	1,720,000		3,182,000
60711197	MILLER	MO		04/24/2012	4.250	2,500,000		5,403,343
60712126	SCOTLAND	MO		04/20/2012	4.750	2,000,000		3,241,000
60712117	COAHOMA	MS		04/26/2012	4.650	2,375,000		3,525,000
60712152	TYRRELL	NC		04/23/2012	3.550	2,500,000		4,343,000
60712172	BUFFALO	NE		06/20/2012	4.650	1,500,000		6,319,000
60712134	JEFFERSON	NE		05/07/2012	4.950	700,000		2,344,200
60712145	RICHARDSON	NE		05/02/2012	4.750	750,000		2,150,000
60712149	DONA ANA	NM		06/06/2012	4.250	6,750,000		14,143,500
60712168	MADISON	OH		06/06/2012	4.450	2,150,000		3,706,000
60712136	POLK	OR		04/10/2012	4.350	2,800,000		5,850,000
60712144	UMATILLA	OR		05/31/2012	4.600	10,500,000		18,230,000
60712174	JACKSON	SD		06/27/2012	4.500	410,000		1,461,700
60712137	LYMAN	SD		04/04/2012	4.300	350,000		1,209,750
60712141	DYER	TN		04/27/2012	4.250	1,950,000		3,651,548

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				Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest			
60712142	DYER	TN		04/27/2012	3.550	650,000		1,115,702
60712146	DALLAM	TX		06/18/2012	5.150	15,500,000		30,750,000
60712132	SHERMAN	TX		04/13/2012	4.900	2,150,000		4,024,400
60712176	CHELAN	WA		05/23/2012	4.250	650,000		980,000
60712187	FRANKLIN	WA		06/15/2012	4.900	320,000		620,000
60712133	OKANOGAN	WA		04/23/2012	4.850	710,000		1,109,000
60712166	YAKIMA	WA		05/29/2012	4.850	825,000		1,350,000
60712164	LAFAYETTE	WI		05/24/2012	4.600	740,000		2,224,200
0199999. Total - Mortgages in Good Standing - Farm Mortgages				XXX	XXX	116,040,500	0	235,225,867
Commercial Mortgages - All Other								
160000948	SAN FRANCISCO	CA		05/02/2012	4.150	44,000,000		73,266,000
160000935	WEST COVINA	CA		06/28/2012	4.500	90,000,000		138,300,000
160000940	HONOLULU	HI		05/30/2012	4.500			
160000954	HONOLULU	HI		05/30/2012	4.500	46,009,921		52,500,000
160000943	NEW YORK	NY		05/10/2012	4.500	22,500,000		39,500,000
160000914	PORTLAND	OR		01/31/2011	4.724		2,000,000	27,200,000
160000949	HOUSTON	TX		05/30/2012	4.940	85,000,000		130,500,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	287,509,921	2,000,000	461,266,000
Mezzanine Loans								
160000951	REDWOOD CITY	CA		06/15/2012	9.250	79,600,000		108,550,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans				XXX	XXX	79,600,000	0	108,550,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	483,150,421	2,000,000	805,041,867
Mortgages in the Process of Foreclosure								
Farm Mortgages								
19951600	SAN JOAQUIN	CA		06/26/2012	7.500		11,736	2,545,470
2599999. Total - Mortgages in the Process of Foreclosure - Farm Mortgages				XXX	XXX	0	11,736	2,545,470
3299999. Total - Mortgages in the Process of Foreclosure				XXX	XXX	0	11,736	2,545,470
3399999. Total Mortgages				XXX	XXX	483,150,421	2,011,736	807,587,337

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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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
Mortgages Closed by Repayment																	
10634500	CROSS	AR		05/20/2003	06/05/2012	253,500					0		191,000	191,000			0
19828700	POINSETT	AR		06/28/2000	06/21/2012	731,601					0		716,571	716,571			0
19932900	FRESNO	CA		08/21/1997	06/25/2012	215,840					0		215,840	215,840			0
19917500	MADERA	CA		04/18/1996	05/22/2012	57,000					0		52,250	52,250			0
11619900	MENDOCINO	CA		01/11/2007	06/01/2012	2,486,612					0		2,441,326	2,441,326			0
11622400	SAN JOAQUIN	CA		06/20/2007	06/05/2012	640,000					0		620,000	620,000			0
19933700	SAN JOAQUIN	CA		10/08/1997	06/26/2012	267,000					0		267,000	267,000			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19986000	STANISLAUS	CA		10/30/2002	06/27/2012	960,000					0		960,000	960,000			0
19991200	TULARE	CA		05/16/2003	04/09/2012	60,550					0		57,900	57,900			0
19933300	YUBA	CA		10/20/1997	06/14/2012	237,500					0		237,500	237,500			0
10660800	CALHOUN	GA		10/07/2005	05/30/2012	2,475,000					0		2,475,000	2,475,000			0
10121600	BUCHANAN	IA		11/13/2001	04/02/2012	58,000					0		58,000	58,000			0
10132400	HANCOCK	IA		09/16/2002	06/15/2012	190,200					0		190,200	190,200			0
10635700	JACKSON	IA		08/19/2003	05/23/2012	538,750					0		527,500	527,500			0
10128500	LYON	IA		05/29/2002	05/18/2012	137,250					0		137,250	137,250			0
19794800	SIOUX	IA		05/28/1997	04/20/2012	32,610					0		32,610	32,610			0
19925900	ADAMS	ID		01/17/1997	05/08/2012	129,012					0		129,012	129,012			0
19985000	BINGHAM	ID		07/01/2002	06/28/2012	65,988					0		65,988	65,988			0
11000000	CARROLL	IL		03/07/2006	04/12/2012	285,894					0		285,894	285,894			0
160000697	CHICAGO	IL		10/31/2006	04/02/2012	22,000,000					0		22,000,000	22,000,000			0
10656400	IROQUOIS	IL		06/22/2005	05/08/2012	877,196					0		855,802	855,802			0
11006300	MERCER	IL		03/16/2007	06/14/2012	62,351					0		47,670	47,670			0
19891700	POSEY	IN		07/19/1999	06/08/2012	89,600					0		87,500	87,500			0
19896400	UNION	IN		02/10/2000	05/03/2012	106,000					0		106,000	106,000			0
19744200	FINNEY	KS		08/19/1997	06/27/2012	8,870					0		8,870	8,870			0
10676400	KEARNY	KS		10/10/2008	06/06/2012	1,364,000					0		1,333,000	1,333,000			0
19871500	BLUE EARTH	MN		07/08/1998	04/05/2012	111,927					0		111,927	111,927			0
11012800	CHIPPEWA	MN		02/06/2008	05/14/2012	788,000					0		777,000	777,000			0
19854900	CHIPPEWA	MN		12/23/1997	06/12/2012	124,400					0		124,400	124,400			0
10123700	COTTONWOOD	MN		02/04/2002	05/07/2012	150,000					0		150,000	150,000			0
10655900	FARIBAULT	MN		06/02/2005	06/21/2012	221,000					0		217,750	217,750			0
10665100	FARIBAULT	MN		02/09/2006	06/21/2012	263,200					0		259,400	259,400			0
11011500	FARIBAULT	MN		11/13/2007	05/24/2012	568,500					0		558,000	558,000			0
19863200	FARIBAULT	MN		04/06/1998	05/23/2012	67,270					0		67,270	67,270			0
19865300	FARIBAULT	MN		04/15/1998	06/27/2012	55,600					0		40,700	40,700			0
11005000	FREEBORN	MN		03/09/2007	04/17/2012	606,000					0		598,000	598,000			0
11007700	FREEBORN	MN		06/21/2007	05/17/2012	225,200					0		222,100	222,100			0
10130900	KANDIYOHI	MN		07/23/2002	05/31/2012	318,700					0		318,700	318,700			0
19884700	KANDIYOHI	MN		02/19/1999	05/29/2012	13,600					0		13,600	13,600			0
19870600	MURRAY	MN		06/02/1998	06/25/2012	21,000					0		21,000	21,000			0
19796200	POLK	MN		04/29/1997	05/01/2012	113,000					0		113,000	113,000			0
19878200	REDWOOD	MN		11/18/1998	06/14/2012	416,000					0		416,000	416,000			0
19899900	REDWOOD	MN		10/19/2000	06/14/2012	235,900					0		235,900	235,900			0
10126200	RENVILLE	MN		03/15/2002	04/02/2012	109,050					0		109,050	109,050			0
19854300	RENVILLE	MN		01/02/1998	06/26/2012	10,000					0		10,000	10,000			0
19875900	RENVILLE	MN		11/16/1998	05/29/2012	7,000					0		7,000	7,000			0
10625200	SIBLEY	MN		12/17/2002	06/25/2012	18,371					0		7,767	7,767			0
10127300	SWIFT	MN		03/26/2002	06/25/2012	188,700					0		188,700	188,700			0
10130400	SWIFT	MN		07/17/2002	06/26/2012	284,000					0		284,000	284,000			0
19796100	WATONWAN	MN		06/30/1997	06/15/2012	51,800					0		51,800	51,800			0
10114300	YELLOW MEDICINE	MN		02/28/2001	04/25/2012	405,000					0		398,000	398,000			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
11014800	CALLAWAY	MO		08/19/2008	06/18/2012	2,269,000					0		2,224,500	2,224,500			0
19742700	CASS	MO		07/31/1997	06/28/2012	208,000					0		201,500	201,500			0
19815900	STODDARD	MO		10/14/1997	04/24/2012	128,250					0		128,250	128,250			0
19815300	BOLIVAR	MS		06/27/1997	06/28/2012	650,000					0		650,000	650,000			0
19971300	BEAVERHEAD	MT		12/04/2000	06/25/2012	11,000					0		11,000	11,000			0
19931400	BROADWATER	MT		05/15/1997	05/09/2012	49,100					0		49,100	49,100			0
19957300	CASCADE	MT		04/06/1999	05/24/2012	226,000					0		226,000	226,000			0
19981500	CHOUTEAU	MT		04/02/2002	06/01/2012	2,025,000					0		2,025,000	2,025,000			0
19931300	LIBERTY	MT		06/09/1997	05/21/2012	249,500					0		249,500	249,500			0
19587500	ROSEBUD	MT		12/08/1993	05/31/2012	128,804					0		128,804	128,804			0
19929700	ROSEBUD	MT		05/19/1997	06/07/2012	327,001					0		327,001	327,001			0
19928800	SWEET GRASS	MT		03/24/1997	04/27/2012	62,000					0		62,000	62,000			0
19787100	CASS	ND		12/23/1996	04/02/2012	57,811					0		57,811	57,811			0
19858200	GRAND FORKS	ND		03/05/1998	04/04/2012	59,500					0		59,500	59,500			0
10129200	TRAILL	ND		05/06/2002	06/26/2012	52,001					0		50,501	50,501			0
19880000	TRAILL	ND		10/29/1998	04/03/2012	11,000					0		11,000	11,000			0
10657200	BUFFALO	NE		06/15/2005	06/20/2012	1,257,190					0		1,240,053	1,240,053			0
19771700	CLAY	NE		04/07/1999	06/15/2012	132,295					0		132,295	132,295			0
10012100	JEFFERSON	NE		01/25/2010	05/07/2012	335,176					0		335,176	335,176			0
10636200	LANCASTER	NE		06/26/2003	04/30/2012	15,631					0		15,631	15,631			0
11018300	RICHARDSON	NE		05/06/2009	05/02/2012	370,304					0		364,707	364,707			0
19768200	YORK	NE		12/29/1998	05/01/2012	106,800					0		106,800	106,800			0
160000693	RIVERHEAD	NY		12/16/2005	06/01/2012	50,000,000					0		50,000,000	50,000,000			0
11016100	CLARK	OH		10/02/2008	04/16/2012	1,866,313					0		1,836,913	1,836,913			0
19737400	KAY	OK		01/30/1997	03/22/2012	83,500					0		83,500	83,500			0
11624100	MARION	OR		06/20/2007	04/10/2012	223,871					0		210,263	210,263			0
160000715	PHILADELPHIA	PA		12/01/2006	05/01/2012	26,891,891					0		22,716,466	22,716,466			0
19763000	JACKSON	SD		11/25/1998	04/13/2012	305,000					0		305,000	305,000			0
19742900	LYMAN	SD		07/07/1997	04/04/2012	348,000					0		348,000	348,000			0
19794900	MINNEHAHA	SD		04/22/1997	06/08/2012	109,375					0		109,375	109,375			0
10024700	DALLAM	TX		05/25/2010	06/18/2012	8,660,000					0		8,490,000	8,490,000			0
10104900	DALLAM	TX		12/23/2010	06/18/2012	975,000					0		950,000	950,000			0
10667400	SHERMAN	TX		09/06/2006	04/13/2012	1,300,000					0		1,300,000	1,300,000			0
19947400	WHITMAN	WA		09/02/1998	05/01/2012	35,733					0		35,733	35,733			0
10661100	LAFAYETTE	WI		11/03/2005	05/24/2012	547,299					0		538,897	538,897			0
0199999. Total - Mortgages Closed by Repayment						139,780,887	0	0	0	0	0	0	134,981,023	134,981,023	0	0	0
Mortgages With Partial Repayments																	
10652700	JACKSON	AR		02/15/2005	06/30/2012						0			230,000			0
10656300	JACKSON	AR		06/15/2005	06/30/2012						0			10,500			0
19824100	LEE	AR		02/04/1999	06/30/2012						0			337,072			0
10645200	MISSISSIPPI	AR		02/02/2004	06/30/2012						0			37,500			0
10659400	PHILLIPS	AR		07/27/2005	06/30/2012						0			4,439			0
10638400	POINSETT	AR		07/03/2003	06/30/2012						0			6,375			0
19828700	POINSETT	AR		06/28/2000	06/30/2012						0			15,030			0
19828000	WOODRUFF	AR		03/31/2000	06/30/2012						0			33,000			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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
19831400	WOODRUFF	AR		01/17/2002	06/30/2012						0			2,500			0
11632200	GRAHAM	AZ		11/03/2008	06/30/2012						0			100,988			0
10026300	YUMA	AZ		05/04/2010	06/30/2012						0			22,906			0
10026400	YUMA	AZ		05/04/2010	06/30/2012						0			37,293			0
11616000	COLUSA	CA		05/10/2006	06/30/2012						0			33,340			0
11618900	COLUSA	CA		09/14/2006	06/30/2012						0			9,449			0
11629200	COLUSA	CA		03/26/2008	06/30/2012						0			6,000			0
11634600	COLUSA	CA		06/01/2009	06/30/2012						0			9,145			0
19909200	COLUSA	CA		03/02/1995	06/30/2012						0			5,760			0
19936300	COLUSA	CA		02/24/1998	06/30/2012						0			8,000			0
19983000	COLUSA	CA		06/19/2002	06/30/2012						0			6,000			0
11620600	FRESNO	CA		02/20/2007	06/30/2012						0			7,792			0
11623300	FRESNO	CA		05/29/2007	06/30/2012						0			54,000			0
11633600	FRESNO	CA		05/12/2009	06/30/2012						0			16,780			0
19920400	FRESNO	CA		06/03/1996	06/30/2012						0			8,125			0
19936800	FRESNO	CA		04/02/1998	06/30/2012						0			9,000			0
19987700	FRESNO	CA		12/26/2002	06/30/2012						0			41,749			0
19994800	FRESNO	CA		10/29/2003	06/30/2012						0			18,928			0
60711110	FRESNO	CA		10/12/2011	06/30/2012						0			29,345			0
11621500	GLENN	CA		03/05/2007	06/30/2012						0			11,250			0
11629300	KERN	CA		06/16/2008	06/30/2012						0			90,428			0
19999200	KERN	CA		11/17/2004	06/30/2012						0			68,000			0
11630200	KINGS	CA		07/28/2008	06/30/2012						0			74,278			0
11634000	KINGS	CA		05/04/2009	06/30/2012						0			6,133			0
160000904	LA JOLLA	CA		01/26/2010	06/30/2012						0			134,447			0
160000701	LAKE ELSINORE	CA		09/06/2006	06/30/2012						0			91,632			0
160000726	LOS ANGELES	CA		08/30/2007	06/30/2012						0			89,760			0
11627200	MADERA	CA		12/11/2007	06/30/2012						0			24,000			0
11629600	MADERA	CA		04/24/2008	06/30/2012						0			24,000			0
11633100	MADERA	CA		02/06/2009	06/30/2012						0			17,307			0
10058700	MENDOCINO	CA		07/01/2010	06/30/2012						0			19,990			0
19980400	MENDOCINO	CA		03/21/2002	06/30/2012						0			17,115			0
11614300	MERCED	CA		10/27/2005	06/30/2012						0			12,000			0
11614700	MERCED	CA		12/27/2005	06/30/2012						0			13,500			0
19939800	MERCED	CA		05/04/1998	06/30/2012						0			37,500			0
10166500	MONTEREY	CA		03/31/2011	06/30/2012						0			19,664			0
11634700	MONTEREY	CA		06/30/2009	06/30/2012						0			125,324			0
19978800	MONTEREY	CA		01/01/2002	06/30/2012						0			11,000			0
60711166	MONTEREY	CA		03/05/2012	06/30/2012						0			35,595			0
60711167	MONTEREY	CA		01/13/2012	06/30/2012						0			5,193			0
160000680	MURRIETA	CA		02/27/2006	06/30/2012						0			99,333			0
11614100	NAPA	CA		11/07/2005	06/30/2012						0			32,058			0
11620100	NAPA	CA		04/04/2007	06/30/2012						0			19,900			0
11627500	NAPA	CA		03/13/2008	06/30/2012						0			62,531			0
11627600	NAPA	CA		01/16/2008	06/30/2012						0			26,596			0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
11627700	NAPA	CA		01/16/2008	06/30/2012						0			22,505			0
11630000	NAPA	CA		08/14/2008	06/30/2012						0			112,125			0
11635600	NAPA	CA		10/15/2009	06/30/2012						0			44,226			0
19911000	NAPA	CA		06/19/1995	06/30/2012						0			85,000			0
19911002	NAPA	CA		12/14/2000	06/30/2012						0			50,148			0
19973100	NAPA	CA		02/07/2002	06/30/2012						0			74,229			0
19987100	NAPA	CA		12/30/2002	06/30/2012						0			45,505			0
19987200	NAPA	CA		12/30/2002	06/30/2012						0			91,010			0
19987400	NAPA	CA		12/30/2002	06/30/2012						0			45,280			0
19987800	NAPA	CA		12/26/2002	06/30/2012						0			53,434			0
19993400	NAPA	CA		07/21/2003	06/30/2012						0			9,692			0
19995800	NAPA	CA		10/16/2003	06/30/2012						0			27,049			0
160000738	RANCHO CUCAMONGA	CA		12/21/2007	06/30/2012						0			224,895			0
11628400	SACRAMENTO	CA		01/01/2008	06/30/2012						0			5,000			0
19942200	SACRAMENTO	CA		05/26/1998	06/30/2012						0			14,200			0
19942300	SACRAMENTO	CA		05/26/1998	06/30/2012						0			4,000			0
19967600	SACRAMENTO	CA		08/21/2000	06/30/2012						0			350,000			0
19999000	SACRAMENTO	CA		10/07/2004	06/30/2012						0			12,000			0
160000698	SACRAMENTO	CA		03/15/2006	06/30/2012						0			104,435			0
11626500	SAN DIEGO	CA		11/28/2007	06/30/2012						0			58,159			0
11626800	SAN DIEGO	CA		12/20/2007	06/30/2012						0			59,114			0
160000679	SAN FRANCISCO	CA		06/22/2005	06/30/2012						0			200,600			0
11615000	SAN JOAQUIN	CA		03/23/2006	06/30/2012						0			13,120			0
11619300	SAN JOAQUIN	CA		09/21/2006	06/30/2012						0			21,847			0
11620800	SAN JOAQUIN	CA		05/03/2007	06/30/2012						0			260,000			0
11630100	SAN JOAQUIN	CA		06/17/2008	06/30/2012						0			8,855			0
19481703	SAN JOAQUIN	CA		07/22/2003	06/30/2012						0			12,500			0
19951600	SAN JOAQUIN	CA		02/08/1999	06/30/2012						0			1,599			0
11624700	SANTA BARBARA	CA		08/16/2007	06/30/2012						0			37,743			0
19974400	SANTA BARBARA	CA		07/17/2001	06/30/2012						0			125,000			0
19985800	SANTA BARBARA	CA		10/21/2002	06/30/2012						0			91,354			0
11614200	SISKIYOU	CA		12/06/2005	06/30/2012						0			6,113			0
11623400	SOLANO	CA		07/19/2007	06/30/2012						0			26,417			0
11623500	SOLANO	CA		07/18/2007	06/30/2012						0			5,918			0
11623600	SOLANO	CA		07/18/2007	06/30/2012						0			17,690			0
19986400	SOLANO	CA		10/28/2002	06/30/2012						0			26,261			0
11610600	STANISLAUS	CA		01/01/2005	06/30/2012						0			16,500			0
10083600	TULARE	CA		08/04/2010	06/30/2012						0			5,480			0
10100300	TULARE	CA		10/22/2010	06/30/2012						0			29,194			0
11633200	TULARE	CA		03/19/2009	06/30/2012						0			23,121			0
19962500	TULARE	CA		09/22/1999	06/30/2012						0			29,000			0
19982100	TULARE	CA		04/22/2002	06/30/2012						0			10,000			0
160000670	UPLAND	CA		12/22/2004	06/30/2012						0			117,980			0
10143000	VENTURA	CA		02/10/2011	06/30/2012						0			108,544			0
11617000	VENTURA	CA		04/19/2006	06/30/2012						0			4,269			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
11617400	VENTURA	CA		05/25/2006	06/30/2012						0			51,422			0
19950000	VENTURA	CA		11/19/1998	06/30/2012						0			6,689			0
19982000	VENTURA	CA		05/21/2002	06/30/2012						0			25,594			0
19950100	YOLO	CA		01/07/1999	06/30/2012						0			23,547			0
19987300	YOLO	CA		12/30/2002	06/30/2012						0			36,224			0
10060200	YUBA	CA		05/28/2010	06/30/2012						0			21,601			0
10623400	ALAMOSA	CO		08/20/2002	06/30/2012						0			75,490			0
160000719	DENVER	CO		03/01/2007	06/30/2012						0			73,967			0
160000711	LAKEWOOD	CO		10/31/2006	06/30/2012						0			219,410			0
10672800	RIO BLANCO	CO		11/01/2007	06/30/2012						0			6,250			0
60711100	ROUTT	CO		08/03/2011	06/30/2012						0			35,478			0
160000191	STAMFORD	CT		11/07/1979	06/30/2012						0			110,763			0
160000621	WASHINGTON	DC		08/08/2001	06/30/2012						0			230,422			0
160000689	DAVIE	FL		10/21/2005	06/30/2012						0			36,012			0
10676000	MANATEE	FL		08/22/2008	06/30/2012						0			25,250			0
19831700	MANATEE	FL		03/05/2002	06/30/2012						0			17,500			0
19817900	OSCEOLA	FL		02/12/1998	06/30/2012						0			44,000			0
160000682	PLANTATION	FL		10/21/2005	06/30/2012						0			42,566			0
160000688	POMPANO BEACH	FL		10/21/2005	06/30/2012						0			63,328			0
10676200	ST. LUCIE	FL		10/31/2008	06/30/2012						0			570,000			0
160000910	WESTON	FL		12/15/2010	06/30/2012						0			179,701			0
160000911	WESTON	FL		12/15/2010	06/30/2012						0			7,593			0
60711111	COLQUITT	GA		12/08/2011	06/30/2012						0			63,337			0
10677400	SEMINOLE	GA		04/09/2009	06/30/2012						0			43,500			0
10638200	CALHOUN	IA		09/10/2003	06/30/2012						0			10,000			0
10633100	CEDAR	IA		05/22/2003	06/30/2012						0			6,000			0
11006900	CRAWFORD	IA		05/14/2007	06/30/2012						0			93,745			0
11012500	FAYETTE	IA		02/27/2008	06/30/2012						0			2,050			0
10628600	HANCOCK	IA		02/27/2003	06/30/2012						0			1,500			0
10628900	HARDIN	IA		02/14/2003	06/30/2012						0			2,500			0
10630200	HARDIN	IA		02/25/2003	06/30/2012						0			3,125			0
10651700	KOSSUTH	IA		02/07/2005	06/30/2012						0			10,299			0
10132000	LYON	IA		08/15/2002	06/30/2012						0			4,000			0
10652300	LYON	IA		02/25/2005	06/30/2012						0			5,000			0
19879900	O'BRIEN	IA		12/07/1998	06/30/2012						0			13,500			0
10638900	SCOTT	IA		09/04/2003	06/30/2012						0			12,000			0
11007000	SCOTT	IA		08/07/2007	06/30/2012						0			8,000			0
11008600	SIOUX	IA		07/19/2007	06/30/2012						0			12,500			0
10663200	STORY	IA		01/17/2006	06/30/2012						0			3,074			0
10634900	WOODBURY	IA		07/02/2003	06/30/2012						0			41,400			0
19981400	BINGHAM	ID		05/23/2002	06/30/2012						0			17,160			0
11617700	BONNEVILLE	ID		07/05/2006	06/30/2012						0			101,334			0
11613300	GOODING	ID		09/09/2005	06/30/2012						0			3,400			0
19992100	JEFFERSON	ID		06/17/2003	06/30/2012						0			108,849			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19993800	JEFFERSON	ID		09/02/2003	06/30/2012						0			5,474			0
11633700	JEROME	ID		06/29/2009	06/30/2012						0			8,210			0
19958400	LATAH	ID		05/27/1999	06/30/2012						0			12,124			0
19951000	MINIDOKA	ID		12/17/1998	06/30/2012						0			6,670			0
160000721	MOSCOW	ID		06/27/2007	06/30/2012						0			88,760			0
11631500	ONEIDA	ID		09/30/2008	06/30/2012						0			14,591			0
19940600	POWER	ID		04/10/1998	06/30/2012						0			9,052			0
19953700	POWER	ID		12/23/1998	06/30/2012						0			5,731			0
10117200	BOONE	IL		06/25/2001	06/30/2012						0			10,000			0
11001800	CARROLL	IL		07/20/2006	06/30/2012						0			31,373			0
19852400	CASS	IL		12/17/1997	06/30/2012						0			30,250			0
160000669	CHICAGO	IL		08/27/2004	06/30/2012						0			204,421			0
160000681	CHICAGO	IL		02/21/2006	06/30/2012						0			49,487			0
160000708	CHICAGO	IL		06/30/2006	06/30/2012						0			66,346			0
19858700	CHRISTIAN	IL		03/04/1998	06/30/2012						0			13,200			0
19868800	CHRISTIAN	IL		05/20/1998	06/30/2012						0			1,250			0
19859100	DEKALB	IL		03/05/1998	06/30/2012						0			2,215			0
19865500	DEKALB	IL		04/17/1998	06/30/2012						0			1,200			0
11009200	EDGAR	IL		07/09/2007	06/30/2012						0			14,493			0
60711101	HANCOCK	IL		09/20/2011	06/30/2012						0			4,458			0
11019600	HENDERSON	IL		09/18/2009	06/30/2012						0			18,799			0
10662900	HENRY	IL		12/27/2005	06/30/2012						0			44,992			0
11017100	IROQUOIS	IL		12/10/2008	06/30/2012						0			9,340			0
10632700	LEE	IL		05/07/2003	06/30/2012						0			1,750			0
11015300	LEE	IL		08/18/2008	06/30/2012						0			33,100			0
10127400	MACON	IL		05/29/2002	06/30/2012						0			14,479			0
19855100	MARSHALL	IL		12/22/1997	06/30/2012						0			4,400			0
19877300	MCHENRY	IL		08/28/1998	06/30/2012						0			6,475			0
10650200	MERCER	IL		10/22/2004	06/30/2012						0			5,375			0
10653000	MERCER	IL		03/03/2005	06/30/2012						0			5,577			0
10624900	MONTGOMERY	IL		01/02/2003	06/30/2012						0			16,547			0
19891500	MOULTRIE	IL		05/27/1999	06/30/2012						0			25,000			0
11002100	ROCK ISLAND	IL		08/23/2006	06/30/2012						0			43,915			0
11008300	ROCK ISLAND	IL		07/05/2007	06/30/2012						0			3,107			0
10647400	SCHUYLER	IL		06/10/2004	06/30/2012						0			16,395			0
10122800	SHELBY	IL		12/14/2001	06/30/2012						0			4,375			0
160000944	SKOKIE	IL		03/28/2012	06/30/2012						0			113,301			0
11002700	STARK	IL		10/03/2006	06/30/2012						0			6,063			0
10129300	STEPHENSON	IL		06/25/2002	06/30/2012						0			4,800			0
11008500	STEPHENSON	IL		08/01/2007	06/30/2012						0			19,906			0
10625500	TAZEWELL	IL		01/16/2003	06/30/2012						0			39,375			0
10640000	TAZEWELL	IL		09/16/2003	06/30/2012						0			18,300			0
160000912	URBANA	IL		12/17/2010	06/30/2012						0			62,431			0
10652900	WHITESIDE	IL		04/07/2005	06/30/2012						0			21,810			0
10125000	BENTON	IN		01/18/2002	06/30/2012						0			3,500			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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange	Realized	Total
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	Gain (Loss) on Disposal	Gain (Loss) on Disposal	Gain (Loss) on Disposal
10126600	BOONE	IN		03/22/2002	06/30/2012						0			7,000			0
10132200	BOONE	IN		09/04/2002	06/30/2012						0			5,000			0
19892400	BOONE	IN		07/06/1999	06/30/2012						0			1,700			0
10129600	CARROLL	IN		06/27/2002	06/30/2012						0			9,692			0
10658800	CARROLL	IN		07/20/2005	06/30/2012						0			3,145			0
10653900	CASS	IN		04/22/2005	06/30/2012						0			5,100			0
19870100	CASS	IN		05/26/1998	06/30/2012						0			2,300			0
19894800	CASS	IN		10/28/1999	06/30/2012						0			3,000			0
10669000	CLINTON	IN		05/01/2007	06/30/2012						0			12,101			0
11017500	CLINTON	IN		02/13/2009	06/30/2012						0			60,273			0
19864500	CLINTON	IN		06/05/1998	06/30/2012						0			3,500			0
60711189	CLINTON	IN		02/08/2012	06/30/2012						0			7,500			0
10655400	DAVIESS	IN		06/03/2005	06/30/2012						0			18,521			0
19872800	DEKALB	IN		07/27/1998	06/30/2012						0			2,500			0
10670300	DUBOIS	IN		05/25/2007	06/30/2012						0			7,150			0
11018900	HANCOCK	IN		08/12/2009	06/30/2012						0			7,178			0
10131200	HENRY	IN		07/01/2002	06/30/2012						0			5,000			0
19890500	POSEY	IN		06/09/1999	06/30/2012						0			17,300			0
19879600	TIPPECANOE	IN		11/24/1998	06/30/2012						0			3,500			0
10126900	TIPTON	IN		03/18/2002	06/30/2012						0			2,200			0
19885400	WARREN	IN		02/03/1999	06/30/2012						0			1,600			0
10120700	WHITE	IN		10/31/2001	06/30/2012						0			2,500			0
10676500	BUTLER	KS		12/02/2008	06/30/2012						0			42,652			0
10620500	COMANCHE	KS		03/19/2002	06/30/2012						0			7,425			0
00114900	FINNEY	KS		12/08/2009	06/30/2012						0			28,000			0
10639600	FINNEY	KS		08/20/2003	06/30/2012						0			1,042			0
19753800	FINNEY	KS		04/27/1998	06/30/2012						0			6,000			0
19756200	FINNEY	KS		05/19/1998	06/30/2012						0			4,000			0
19746702	HASKELL	KS		07/01/2004	06/30/2012						0			11,250			0
19758600	LANE	KS		07/17/1998	06/30/2012						0			15,000			0
19775000	LINN	KS		08/16/1999	06/30/2012						0			9,150			0
10620700	MEADE	KS		05/31/2002	06/30/2012						0			11,000			0
10635100	SEDGWICK	KS		05/14/2003	06/30/2012						0			2,250			0
19753500	SEWARD	KS		04/16/1998	06/30/2012						0			7,500			0
19775100	SEWARD	KS		07/01/1999	06/30/2012						0			33,000			0
10664400	SHERMAN	KS		03/14/2006	06/30/2012						0			3,750			0
60711103	SHERMAN	KS		09/01/2011	06/30/2012						0			5,000			0
19823300	CALDWELL	KY		12/21/1998	06/30/2012						0			31,625			0
160000692	ACME	MI		12/29/2005	06/30/2012						0			333,434			0
10113100	BERRIEN	MI		03/06/2001	06/30/2012						0			16,000			0
60711188	HURON	MI		02/22/2012	06/30/2012						0			27,828			0
10113500	BLUE EARTH	MN		01/25/2001	06/30/2012						0			1,900			0
10651400	BLUE EARTH	MN		12/07/2004	06/30/2012						0			3,250			0
11000100	BLUE EARTH	MN		02/21/2006	06/30/2012						0			18,000			0
11012400	BLUE EARTH	MN		12/26/2007	06/30/2012						0			29,000			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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
11017000	BLUE EARTH	MN		11/06/2008	06/30/2012						0			3,750			0
11018700	BLUE EARTH	MN		06/30/2009	06/30/2012						0			5,500			0
19674200	BLUE EARTH	MN		04/24/1996	06/30/2012						0			1,250			0
19874000	BLUE EARTH	MN		08/04/1998	06/30/2012						0			1,450			0
10112800	CARVER	MN		01/04/2001	06/30/2012						0			4,771			0
60712114	CARVER	MN		03/15/2012	06/30/2012						0			3,382			0
10123100	CHIPPEWA	MN		02/15/2002	06/30/2012						0			40,500			0
10124000	CHIPPEWA	MN		02/15/2002	06/30/2012						0			11,250			0
10125600	CHIPPEWA	MN		03/07/2002	06/30/2012						0			14,980			0
10129100	CHIPPEWA	MN		08/02/2002	06/30/2012						0			12,500			0
10630300	CHIPPEWA	MN		03/26/2003	06/30/2012						0			3,000			0
10648000	CHIPPEWA	MN		08/02/2004	06/30/2012						0			2,500			0
10664600	CHIPPEWA	MN		03/08/2006	06/30/2012						0			7,965			0
19873600	CHIPPEWA	MN		08/21/1998	06/30/2012						0			4,000			0
19878700	CHIPPEWA	MN		11/20/1998	06/30/2012						0			2,800			0
10027400	COTTONWOOD	MN		03/10/2010	06/30/2012						0			13,750			0
10027500	COTTONWOOD	MN		03/10/2010	06/30/2012						0			5,000			0
10637200	COTTONWOOD	MN		07/23/2003	06/30/2012						0			7,000			0
10637300	COTTONWOOD	MN		07/23/2003	06/30/2012						0			2,500			0
10644300	COTTONWOOD	MN		03/01/2004	06/30/2012						0			3,100			0
10646700	COTTONWOOD	MN		06/01/2004	06/30/2012						0			4,500			0
10647100	COTTONWOOD	MN		07/13/2004	06/30/2012						0			57,400			0
11003900	COTTONWOOD	MN		11/28/2006	06/30/2012						0			4,585			0
11006500	COTTONWOOD	MN		05/14/2007	06/30/2012						0			8,500			0
11017300	COTTONWOOD	MN		12/12/2008	06/30/2012						0			8,000			0
11018200	COTTONWOOD	MN		03/24/2009	06/30/2012						0			1,500			0
19882200	COTTONWOOD	MN		12/18/1998	06/30/2012						0			2,200			0
19889900	COTTONWOOD	MN		04/19/1999	06/30/2012						0			2,200			0
60711143	COTTONWOOD	MN		12/08/2011	06/30/2012						0			5,000			0
60711202	COTTONWOOD	MN		02/07/2012	06/30/2012						0			5,750			0
60712122	COTTONWOOD	MN		05/07/2012	06/30/2012						0			10,500			0
11003100	DODGE	MN		11/01/2006	06/30/2012						0			1,500			0
11013600	DODGE	MN		03/05/2008	06/30/2012						0			7,000			0
19893800	DODGE	MN		08/04/1999	06/30/2012						0			1,400			0
19895500	DODGE	MN		12/16/1999	06/30/2012						0			1,500			0
10073100	FARIBAULT	MN		07/07/2010	06/30/2012						0			9,000			0
10164300	FARIBAULT	MN		01/11/2011	06/30/2012						0			5,000			0
10264100	FARIBAULT	MN		06/22/2011	06/30/2012						0			14,000			0
10625300	FARIBAULT	MN		12/05/2002	06/30/2012						0			1,400			0
10646100	FARIBAULT	MN		06/01/2004	06/30/2012						0			5,600			0
10651800	FARIBAULT	MN		01/18/2005	06/30/2012						0			1,900			0
10652400	FARIBAULT	MN		02/17/2005	06/30/2012						0			2,800			0
10654700	FARIBAULT	MN		06/02/2005	06/30/2012						0			3,200			0
11006800	FARIBAULT	MN		04/16/2007	06/30/2012						0			3,000			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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
11010100	FARIBAULT	MN		09/05/2007	06/30/2012						0			3,000			0
11013000	FARIBAULT	MN		02/06/2008	06/30/2012						0			6,000			0
11016700	FARIBAULT	MN		12/17/2008	06/30/2012						0			7,500			0
19673900	FARIBAULT	MN		03/27/1996	06/30/2012						0			9,200			0
19862100	FARIBAULT	MN		04/16/1998	06/30/2012						0			27,275			0
19863100	FARIBAULT	MN		05/12/1998	06/30/2012						0			1,400			0
19871400	FARIBAULT	MN		07/01/1998	06/30/2012						0			1,700			0
19877600	FARIBAULT	MN		10/09/1998	06/30/2012						0			17,016			0
19881300	FARIBAULT	MN		12/17/1998	06/30/2012						0			1,750			0
19889200	FARIBAULT	MN		04/27/1999	06/30/2012						0			1,875			0
19890900	FARIBAULT	MN		07/06/1999	06/30/2012						0			1,875			0
19897900	FARIBAULT	MN		05/26/2000	06/30/2012						0			1,500			0
10642500	FREEBORN	MN		12/15/2003	06/30/2012						0			2,500			0
10652600	FREEBORN	MN		02/16/2005	06/30/2012						0			61,500			0
11006700	FREEBORN	MN		04/11/2007	06/30/2012						0			4,250			0
11013900	FREEBORN	MN		04/04/2008	06/30/2012						0			4,500			0
11018400	FREEBORN	MN		07/03/2009	06/30/2012						0			2,800			0
60711152	FREEBORN	MN		12/13/2011	06/30/2012						0			5,600			0
60712175	FREEBORN	MN		05/17/2012	06/30/2012						0			7,000			0
10119500	GOODHUE	MN		06/07/2001	06/30/2012						0			2,500			0
10643300	GOODHUE	MN		12/29/2003	06/30/2012						0			3,300			0
10120800	GRANT	MN		11/20/2001	06/30/2012						0			7,400			0
10126300	JACKSON	MN		02/15/2002	06/30/2012						0			1,600			0
10129500	JACKSON	MN		06/25/2002	06/30/2012						0			1,500			0
10632100	JACKSON	MN		03/27/2003	06/30/2012						0			1,500			0
10662600	JACKSON	MN		12/20/2005	06/30/2012						0			8,500			0
10665300	JACKSON	MN		03/29/2006	06/30/2012						0			1,500			0
11000600	JACKSON	MN		05/11/2006	06/30/2012						0			3,000			0
19857300	JACKSON	MN		02/20/1998	06/30/2012						0			1,300			0
19857500	JACKSON	MN		02/20/1998	06/30/2012						0			1,700			0
19870900	JACKSON	MN		09/25/1998	06/30/2012						0			2,600			0
19872100	JACKSON	MN		07/02/1998	06/30/2012						0			3,000			0
10010200	KANDIYOHI	MN		01/05/2010	06/30/2012						0			5,040			0
11010600	KANDIYOHI	MN		10/30/2007	06/30/2012						0			21,000			0
19882100	KANDIYOHI	MN		01/14/1999	06/30/2012						0			4,000			0
19885000	KANDIYOHI	MN		03/29/1999	06/30/2012						0			3,000			0
19891100	KANDIYOHI	MN		07/07/1999	06/30/2012						0			28,500			0
60711141	KANDIYOHI	MN		11/18/2011	06/30/2012						0			3,750			0
10657600	KITTSON	MN		06/22/2005	06/30/2012						0			33,750			0
19896200	LAC QUI PARLE	MN		01/20/2000	06/30/2012						0			1,250			0
10634300	LINCOLN	MN		05/28/2003	06/30/2012						0			4,000			0
10650800	LINCOLN	MN		12/15/2004	06/30/2012						0			12,366			0
19855900	LINCOLN	MN		02/09/1998	06/30/2012						0			3,500			0
10053700	LYON	MN		05/18/2010	06/30/2012						0			7,900			0
10116800	LYON	MN		04/18/2001	06/30/2012						0			28,274			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10120900	LYON	MN		10/29/2001	06/30/2012						0			30,283			0
10125800	LYON	MN		03/14/2002	06/30/2012						0			5,000			0
10628700	LYON	MN		02/13/2003	06/30/2012						0			15,000			0
10645300	LYON	MN		02/19/2004	06/30/2012						0			2,500			0
10662100	LYON	MN		12/02/2005	06/30/2012						0			106,300			0
19852700	LYON	MN		11/26/1997	06/30/2012						0			1,500			0
19877800	LYON	MN		09/23/1998	06/30/2012						0			26,364			0
19879700	LYON	MN		11/20/1998	06/30/2012						0			3,500			0
19882700	LYON	MN		01/06/1999	06/30/2012						0			2,400			0
10123900	MARSHALL	MN		01/09/2002	06/30/2012						0			2,500			0
10164400	MARTIN	MN		01/31/2011	06/30/2012						0			45,000			0
10164600	MARTIN	MN		01/31/2011	06/30/2012						0			5,000			0
19894200	MARTIN	MN		09/14/1999	06/30/2012						0			4,950			0
10644800	MCLEOD	MN		02/23/2004	06/30/2012						0			10,000			0
11005800	MCLEOD	MN		05/18/2007	06/30/2012						0			135,000			0
10124400	MOWER	MN		01/28/2002	06/30/2012						0			25,000			0
19860500	MOWER	MN		03/20/1998	06/30/2012						0			50,000			0
60711168	MOWER	MN		11/15/2011	06/30/2012						0			12,000			0
10116400	NOBLES	MN		03/15/2001	06/30/2012						0			3,000			0
19881000	NOBLES	MN		11/27/1998	06/30/2012						0			3,625			0
11001700	OLMSTED	MN		06/14/2006	06/30/2012						0			1,800			0
10628000	POLK	MN		01/09/2003	06/30/2012						0			6,250			0
10629000	POLK	MN		01/09/2003	06/30/2012						0			6,250			0
10641600	POLK	MN		10/23/2003	06/30/2012						0			3,397			0
10643800	POLK	MN		03/18/2004	06/30/2012						0			1,575			0
10647800	POLK	MN		08/20/2004	06/30/2012						0			1,875			0
10651300	POLK	MN		01/19/2005	06/30/2012						0			13,125			0
10660200	POLK	MN		08/24/2005	06/30/2012						0			3,000			0
10661200	POLK	MN		11/22/2005	06/30/2012						0			7,000			0
10661400	POLK	MN		09/19/2005	06/30/2012						0			3,900			0
10661500	POLK	MN		09/19/2005	06/30/2012						0			3,025			0
10663400	POLK	MN		01/06/2006	06/30/2012						0			33,000			0
11003200	POLK	MN		11/21/2006	06/30/2012						0			3,452			0
11003300	POLK	MN		12/01/2006	06/30/2012						0			10,559			0
19852100	POLK	MN		11/20/1997	06/30/2012						0			34,000			0
19861400	POLK	MN		04/07/1998	06/30/2012						0			12,500			0
19880400	POLK	MN		12/23/1998	06/30/2012						0			60,500			0
10112900	REDWOOD	MN		01/02/2001	06/30/2012						0			1,800			0
10116500	REDWOOD	MN		03/27/2001	06/30/2012						0			2,450			0
10627400	REDWOOD	MN		12/10/2002	06/30/2012						0			4,186			0
10629900	REDWOOD	MN		02/07/2003	06/30/2012						0			1,125			0
10659800	REDWOOD	MN		09/29/2005	06/30/2012						0			7,000			0
10663100	REDWOOD	MN		12/08/2005	06/30/2012						0			6,000			0
19894700	REDWOOD	MN		11/10/1999	06/30/2012						0			8,088			0
10112500	RENVILLE	MN		01/02/2001	06/30/2012						0			20,100			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10113700	RENVILLE	MN		01/19/2001	06/30/2012						0			3,400			0
10119600	RENVILLE	MN		07/24/2001	06/30/2012						0			8,710			0
10637000	RENVILLE	MN		07/01/2003	06/30/2012						0			38,500			0
10646500	RENVILLE	MN		05/24/2004	06/30/2012						0			10,500			0
10652100	RENVILLE	MN		03/07/2005	06/30/2012						0			8,500			0
10653500	RENVILLE	MN		05/16/2005	06/30/2012						0			3,600			0
11002300	RENVILLE	MN		09/28/2006	06/30/2012						0			2,500			0
11014600	RENVILLE	MN		06/19/2008	06/30/2012						0			9,400			0
19874100	RENVILLE	MN		07/17/1998	06/30/2012						0			12,300			0
19886300	RENVILLE	MN		03/08/1999	06/30/2012						0			3,000			0
19887900	RENVILLE	MN		03/19/1999	06/30/2012						0			59,500			0
60711140	RENVILLE	MN		11/15/2011	06/30/2012						0			1,250			0
10647900	RICE	MN		07/14/2004	06/30/2012						0			10,500			0
10286600	STEVENS	MN		08/11/2011	06/30/2012						0			14,125			0
10631100	SWIFT	MN		04/16/2003	06/30/2012						0			2,500			0
10657100	SWIFT	MN		07/26/2005	06/30/2012						0			11,000			0
19864300	SWIFT	MN		04/30/1998	06/30/2012						0			23,000			0
19887600	SWIFT	MN		03/12/1999	06/30/2012						0			17,200			0
19894600	SWIFT	MN		10/08/1999	06/30/2012						0			2,813			0
60711151	SWIFT	MN		01/09/2012	06/30/2012						0			3,500			0
10284100	WASECA	MN		07/14/2011	06/30/2012						0			2,797			0
11010800	WASECA	MN		11/19/2007	06/30/2012						0			7,000			0
11013100	WASECA	MN		01/29/2008	06/30/2012						0			3,750			0
10177300	WATONWAN	MN		04/06/2011	06/30/2012						0			18,750			0
10630100	WATONWAN	MN		01/29/2003	06/30/2012						0			5,400			0
11005400	WATONWAN	MN		03/01/2007	06/30/2012						0			4,200			0
11005500	WATONWAN	MN		03/01/2007	06/30/2012						0			1,300			0
19895100	WATONWAN	MN		12/13/1999	06/30/2012						0			17,325			0
00114500	YELLOW MEDICINE	MN		11/05/2009	06/30/2012						0			3,500			0
10111300	YELLOW MEDICINE	MN		04/05/2001	06/30/2012						0			9,298			0
10127700	YELLOW MEDICINE	MN		04/24/2002	06/30/2012						0			6,000			0
10663800	YELLOW MEDICINE	MN		01/17/2006	06/30/2012						0			9,000			0
10664300	YELLOW MEDICINE	MN		02/10/2006	06/30/2012						0			6,000			0
11009600	YELLOW MEDICINE	MN		08/01/2007	06/30/2012						0			4,000			0
19868900	YELLOW MEDICINE	MN		06/05/1998	06/30/2012						0			3,800			0
19873300	YELLOW MEDICINE	MN		07/22/1998	06/30/2012						0			3,000			0
19886500	YELLOW MEDICINE	MN		03/05/1999	06/30/2012						0			3,000			0
19768100	BATES	MO		02/10/1999	06/30/2012						0			3,750			0
19822800	BUTLER	MO		12/03/1998	06/30/2012						0			22,000			0
19822900	BUTLER	MO		12/03/1998	06/30/2012						0			7,000			0
160000346	FENTON	MO		12/24/1997	06/30/2012						0			89,489			0
11018100	HARRISON	MO		04/17/2009	06/30/2012						0			47,919			0
10640900	MILLER	MO		11/26/2003	06/30/2012						0			552,000			0
10173800	MONROE	MO		02/28/2011	06/30/2012						0			2,333			0
19821700	NEW MADRID	MO		07/29/1998	06/30/2012						0			5,000			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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
19738400	PIKE	MO		03/04/1997	06/30/2012						0			4,050			0
19773400	RALLS	MO		04/29/1999	06/30/2012						0			7,377			0
10670600	RANDOLPH	MO		08/21/2007	06/30/2012						0			460,000			0
22101500	SCHUYLER	MO		05/01/2000	06/30/2012						0			16,800			0
11000300	SHELBY	MO		03/23/2006	06/30/2012						0			5,434			0
10272100	ISSAQUENA	MS		06/29/2011	06/30/2012						0			8,281			0
60711129	ISSAQUENA	MS		12/16/2011	06/30/2012						0			98,117			0
10004200	SHARKEY	MS		01/12/2010	06/30/2012						0			21,316			0
10669100	YAZOO	MS		04/12/2007	06/30/2012						0			25,266			0
19942700	BROADWATER	MT		05/07/1998	06/30/2012						0			3,500			0
19945100	CARBON	MT		07/13/1998	06/30/2012						0			4,500			0
19769300	CARTER	MT		02/25/1999	06/30/2012						0			4,500			0
11635200	CASCADE	MT		09/14/2009	06/30/2012						0			13,520			0
19934700	CASCADE	MT		11/18/1997	06/30/2012						0			5,071			0
19959400	CASCADE	MT		06/02/1999	06/30/2012						0			4,000			0
19980800	CASCADE	MT		02/28/2002	06/30/2012						0			4,306			0
19987600	CASCADE	MT		12/02/2002	06/30/2012						0			7,500			0
10035100	CHOUTEAU	MT		07/02/2010	06/30/2012						0			4,859			0
10072600	CHOUTEAU	MT		08/11/2010	06/30/2012						0			14,492			0
11617800	CHOUTEAU	MT		06/06/2006	06/30/2012						0			7,500			0
11632700	CHOUTEAU	MT		11/01/2008	06/30/2012						0			9,310			0
19957000	CHOUTEAU	MT		04/05/1999	06/30/2012						0			3,250			0
19977900	CHOUTEAU	MT		11/20/2001	06/30/2012						0			8,265			0
19978600	CHOUTEAU	MT		12/27/2001	06/30/2012						0			6,500			0
19990300	CHOUTEAU	MT		03/26/2003	06/30/2012						0			5,000			0
19991100	CHOUTEAU	MT		04/21/2003	06/30/2012						0			12,500			0
00114800	CUSTER	MT		12/08/2009	06/30/2012						0			143,282			0
10212700	CUSTER	MT		06/20/2011	06/30/2012						0			70,727			0
11611500	FERGUS	MT		03/18/2005	06/30/2012						0			7,500			0
11615200	FERGUS	MT		12/22/2005	06/30/2012						0			2,974			0
11615300	FERGUS	MT		12/22/2005	06/30/2012						0			26,036			0
11615302	FERGUS	MT		08/31/2006	06/30/2012						0			3,819			0
11626200	FERGUS	MT		08/24/2007	06/30/2012						0			12,839			0
19994100	FERGUS	MT		08/20/2003	06/30/2012						0			10,000			0
60712116	GALLATIN	MT		03/28/2012	06/30/2012						0			7,313			0
11615100	GARFIELD	MT		12/27/2005	06/30/2012						0			11,232			0
11631300	HILL	MT		08/11/2008	06/30/2012						0			6,000			0
11631400	HILL	MT		08/11/2008	06/30/2012						0			4,500			0
19944500	JUDITH BASIN	MT		10/14/1998	06/30/2012						0			6,000			0
11627900	LIBERTY	MT		11/29/2007	06/30/2012						0			5,000			0
19998300	LIBERTY	MT		06/29/2004	06/30/2012						0			12,500			0
60711173	MADISON	MT		12/29/2011	06/30/2012						0			22,500			0
60711102	MCCONE	MT		06/01/2011	06/30/2012						0			4,500			0
19979702	MEAGHER	MT		02/26/2002	06/30/2012						0			11,525			0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
11630300	MUSSELSHELL	MT		07/02/2008	06/30/2012						0			63,009			0
19903900	PARK	MT		05/26/1994	06/30/2012						0			3,305			0
11630800	PETROLEUM	MT		07/01/2008	06/30/2012						0			6,500			0
11628000	PONDERA	MT		12/10/2007	06/30/2012						0			15,778			0
11629800	PONDERA	MT		05/21/2008	06/30/2012						0			53,879			0
10072800	POWELL	MT		07/30/2010	06/30/2012						0			8,720			0
11631100	ROSEBUD	MT		07/29/2008	06/30/2012						0			33,000			0
19952900	ROSEBUD	MT		01/06/1999	06/30/2012						0			597,091			0
11624500	TETON	MT		07/26/2007	06/30/2012						0			7,131			0
11612100	TOOLE	MT		05/13/2005	06/30/2012						0			2,000			0
19966300	TOOLE	MT		04/11/2000	06/30/2012						0			9,996			0
19989300	TREASURE	MT		03/24/2003	06/30/2012						0			7,000			0
19992600	TREASURE	MT		05/19/2003	06/30/2012						0			4,500			0
11610900	WHEATLAND	MT		03/03/2005	06/30/2012						0			15,422			0
11611000	WHEATLAND	MT		03/10/2005	06/30/2012						0			5,583			0
19939300	WHEATLAND	MT		05/20/1998	06/30/2012						0			5,000			0
19956800	WHEATLAND	MT		03/30/1999	06/30/2012						0			4,500			0
19973500	WHEATLAND	MT		04/17/2001	06/30/2012						0			20,000			0
11002900	CASS	ND		12/21/2006	06/30/2012						0			15,750			0
19864800	GRAND FORKS	ND		04/10/1998	06/30/2012						0			1,500			0
10121300	RICHLAND	ND		10/01/2001	06/30/2012						0			2,000			0
11001500	RICHLAND	ND		06/29/2006	06/30/2012						0			2,625			0
11002000	RICHLAND	ND		08/29/2006	06/30/2012						0			7,000			0
11010300	RICHLAND	ND		09/13/2007	06/30/2012						0			10,000			0
19860100	RICHLAND	ND		04/13/1998	06/30/2012						0			1,700			0
19890100	RICHLAND	ND		06/15/1999	06/30/2012						0			92,500			0
19892700	RICHLAND	ND		08/03/1999	06/30/2012						0			1,500			0
10675900	STARK	ND		09/30/2008	06/30/2012						0			6,838			0
10129200	TRAILL	ND		05/06/2002	06/30/2012						0			1,500			0
10666600	ANTELOPE	NE		05/31/2006	06/30/2012						0			11,606			0
10657200	BUFFALO	NE		06/15/2005	06/30/2012						0			17,137			0
11019500	CASS	NE		09/01/2009	06/30/2012						0			30,766			0
22103000	CASS	NE		07/05/2000	06/30/2012						0			5,734			0
19772500	CHERRY	NE		04/29/1999	06/30/2012						0			5,000			0
60711124	CHERRY	NE		11/15/2011	06/30/2012						0			4,630			0
10671300	CLAY	NE		08/01/2007	06/30/2012						0			4,838			0
19774200	CLAY	NE		07/20/1999	06/30/2012						0			12,000			0
10646400	DAWSON	NE		06/18/2004	06/30/2012						0			12,600			0
60711135	DAWSON	NE		11/16/2011	06/30/2012						0			6,611			0
10630800	DODGE	NE		03/18/2003	06/30/2012						0			4,218			0
19759000	DODGE	NE		08/13/1998	06/30/2012						0			3,000			0
10635200	GAGE	NE		05/05/2003	06/30/2012						0			13,497			0
10623600	HAMILTON	NE		08/14/2002	06/30/2012						0			5,625			0
10635600	HAMILTON	NE		06/05/2003	06/30/2012						0			15,466			0
10646800	HAMILTON	NE		05/27/2004	06/30/2012						0			1,250			0

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19750000	HAMILTON	NE		03/09/1998	06/30/2012						0			2,000			0
19767300	HAMILTON	NE		01/13/1999	06/30/2012						0			10,000			0
19775700	HAMILTON	NE		07/12/1999	06/30/2012						0			5,401			0
60712106	HOLT	NE		03/14/2012	06/30/2012						0			22,843			0
19741700	JEFFERSON	NE		05/19/1997	06/30/2012						0			6,650			0
19763500	KEARNEY	NE		12/15/1998	06/30/2012						0			8,119			0
10637600	KEITH	NE		06/26/2003	06/30/2012						0			15,807			0
19769100	MORRILL	NE		02/16/1999	06/30/2012						0			11,116			0
10654300	NUCKOLLS	NE		06/09/2005	06/30/2012						0			2,528			0
19755500	OTOE	NE		06/12/1998	06/30/2012						0			19,250			0
19774100	PAWNEE	NE		05/19/1999	06/30/2012						0			13,500			0
19774300	PERKINS	NE		05/26/1999	06/30/2012						0			9,248			0
10634800	POLK	NE		05/06/2003	06/30/2012						0			6,341			0
10664700	SHERIDAN	NE		02/01/2006	06/30/2012						0			123,385			0
19772600	STANTON	NE		06/03/1999	06/30/2012						0			6,613			0
10012200	THAYER	NE		01/25/2010	06/30/2012						0			5,699			0
19750100	THURSTON	NE		04/02/1998	06/30/2012						0			4,000			0
19773900	YORK	NE		05/20/1999	06/30/2012						0			11,926			0
160000932	CRANBURY	NJ		10/19/2011	06/30/2012						0			147,890			0
160000922	JERSEY CITY	NJ		06/03/2011	06/30/2012						0			409,112			0
10676800	PASSAIC	NJ		04/29/2009	06/30/2012						0			270,318			0
10620000	CATRON	NM		02/11/2002	06/30/2012						0			6,000			0
10648400	CATRON	NM		06/24/2004	06/30/2012						0			13,000			0
10662500	CATRON	NM		12/16/2005	06/30/2012						0			14,000			0
10678600	CATRON	NM		08/17/2009	06/30/2012						0			12,000			0
10246400	CHAVES	NM		05/03/2011	06/30/2012						0			20,518			0
10666300	CHAVES	NM		05/25/2006	06/30/2012						0			15,000			0
10670900	CHAVES	NM		08/06/2007	06/30/2012						0			30,000			0
60711132	COLFAX	NM		11/10/2011	06/30/2012						0			51,610			0
10061400	DONA ANA	NM		12/22/2010	06/30/2012						0			20,305			0
10623800	DONA ANA	NM		10/22/2002	06/30/2012						0			9,756			0
10647000	DONA ANA	NM		07/27/2004	06/30/2012						0			33,478			0
10665900	DONA ANA	NM		04/17/2006	06/30/2012						0			14,500			0
10671200	DONA ANA	NM		11/15/2007	06/30/2012						0			2,071,394			0
10677100	DONA ANA	NM		02/25/2009	06/30/2012						0			10,000			0
19771900	DONA ANA	NM		03/22/1999	06/30/2012						0			28,000			0
60711125	DONA ANA	NM		10/03/2011	06/30/2012						0			180,000			0
60711150	DONA ANA	NM		11/22/2011	06/30/2012						0			1,425			0
60711198	DONA ANA	NM		02/28/2012	06/30/2012						0			24,000			0
60711199	DONA ANA	NM		02/28/2012	06/30/2012						0			35,000			0
10627800	GUADALUPE	NM		01/27/2003	06/30/2012						0			40,000			0
10009900	LEA	NM		02/22/2010	06/30/2012						0			30,000			0
10033700	LEA	NM		03/08/2010	06/30/2012						0			25,000			0
60711156	LEA	NM		11/29/2011	06/30/2012						0			25,000			0
60711157	LEA	NM		11/29/2011	06/30/2012						0			60,000			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
10260900	SANTA FE	NM		06/30/2011	06/30/2012						0			30,567			0
10676600	SIERRA	NM		01/06/2009	06/30/2012						0			10,000			0
19730700	UNION	NM		07/30/1996	06/30/2012						0			2,100			0
11615400	EUREKA	NV		02/16/2006	06/30/2012						0			11,427			0
160000617	NEW YORK	NY		03/13/2001	06/30/2012						0			18,242			0
160000678	NEW YORK	NY		04/08/2005	06/30/2012						0			102,762			0
160000686	NEW YORK	NY		08/30/2005	06/30/2012						0			463,664			0
160000704	NEW YORK	NY		07/26/2006	06/30/2012						0			155,583			0
160000709	NEW YORK	NY		07/13/2006	06/30/2012						0			39,534			0
160000741	NEW YORK	NY		06/24/2008	06/30/2012						0			212,496			0
160000903	NEW YORK	NY		06/17/2009	06/30/2012						0			2,044,875			0
160000924	NEW YORK	NY		06/28/2011	06/30/2012						0			81,049			0
160000907	REGO PARK	NY		10/14/2010	06/30/2012						0			77,644			0
10654000	CHAMPAIGN	OH		05/18/2005	06/30/2012						0			8,154			0
19797900	CHAMPAIGN	OH		07/11/1997	06/30/2012						0			36,250			0
10628200	CLARK	OH		03/17/2003	06/30/2012						0			8,200			0
10635400	CLARK	OH		08/14/2003	06/30/2012						0			5,000			0
19857100	FAYETTE	OH		04/06/1998	06/30/2012						0			3,500			0
19872600	HENRY	OH		08/04/1998	06/30/2012						0			10,000			0
60711179	WAYNE	OH		02/15/2012	06/30/2012						0			25,702			0
10673000	CUSTER	OK		12/12/2007	06/30/2012						0			11,135			0
19754400	CUSTER	OK		06/11/1998	06/30/2012						0			25,482			0
22102400	DEWEY	OK		07/13/2000	06/30/2012						0			7,500			0
19770200	GARVIN	OK		03/31/1999	06/30/2012						0			2,250			0
10655000	GRADY	OK		05/18/2005	06/30/2012						0			14,716			0
10623000	GRANT	OK		06/20/2002	06/30/2012						0			8,731			0
10627300	GRANT	OK		01/02/2003	06/30/2012						0			11,500			0
22104100	GRANT	OK		11/07/2000	06/30/2012						0			5,000			0
10659500	OKFUSKEE	OK		08/24/2005	06/30/2012						0			30,000			0
19750500	TEXAS	OK		07/07/1998	06/30/2012						0			11,100			0
10617000	WOODS	OK		11/01/2001	06/30/2012						0			2,250			0
160000718	FAIRVIEW	OR		04/03/2007	06/30/2012						0			13,618			0
11634800	GILLIAM	OR		06/01/2009	06/30/2012						0			8,000			0
11621400	HARNEY	OR		03/19/2007	06/30/2012						0			16,657			0
11632600	MALHEUR	OR		03/25/2009	06/30/2012						0			59,562			0
11627100	MARION	OR		12/03/2007	06/30/2012						0			15,805			0
00115700	MORROW	OR		12/29/2009	06/30/2012						0			500,000			0
11624600	POLK	OR		09/21/2007	06/30/2012						0			26,569			0
11617500	UMATILLA	OR		07/17/2006	06/30/2012						0			43,234			0
11617600	UMATILLA	OR		07/17/2006	06/30/2012						0			5,196			0
60711183	UMATILLA	OR		01/17/2012	06/30/2012						0			7,319			0
60711184	UMATILLA	OR		01/17/2012	06/30/2012						0			7,319			0
11628300	UNION	OR		01/15/2008	06/30/2012						0			6,015			0
60711174	UNION	OR		12/05/2011	06/30/2012						0			30,100			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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
160000722	LANGHORNE	PA		05/01/2007	06/30/2012						0			102,455			0
160000674	PHILADELPHIA	PA		11/23/2004	06/30/2012						0			303,780			0
160000715	PHILADELPHIA	PA		12/01/2006	06/30/2012						0			54,081			0
160000937	PHILADELPHIA	PA		03/30/2012	06/30/2012						0			73,380			0
160000938	PHILADELPHIA	PA		03/30/2012	06/30/2012						0			45,142			0
10643000	BEADLE	SD		02/18/2004	06/30/2012						0			6,000			0
11006100	BUFFALO	SD		04/26/2007	06/30/2012						0			14,100			0
19779700	BUTTE	SD		01/19/2000	06/30/2012						0			2,250			0
60711133	BUTTE	SD		11/04/2011	06/30/2012						0			12,615			0
10670800	HAAKON	SD		07/02/2007	06/30/2012						0			123,750			0
10671000	HAAKON	SD		07/02/2007	06/30/2012						0			3,500			0
10673700	HAAKON	SD		12/11/2007	06/30/2012						0			10,861			0
19753300	HAAKON	SD		04/13/1998	06/30/2012						0			11,250			0
10667900	HARDING	SD		01/19/2007	06/30/2012						0			28,125			0
10644600	HUGHES	SD		01/21/2004	06/30/2012						0			8,125			0
10671100	HUGHES	SD		08/13/2007	06/30/2012						0			31,250			0
10671600	HUGHES	SD		08/20/2007	06/30/2012						0			180,000			0
10675800	HUGHES	SD		07/16/2008	06/30/2012						0			120,000			0
19774500	HUGHES	SD		06/10/1999	06/30/2012						0			9,750			0
10615800	HYDE	SD		08/06/2001	06/30/2012						0			120,000			0
10617100	HYDE	SD		10/30/2001	06/30/2012						0			7,500			0
10649400	HYDE	SD		11/12/2004	06/30/2012						0			175,000			0
19766800	HYDE	SD		03/01/1999	06/30/2012						0			18,750			0
19761800	JONES	SD		12/14/1998	06/30/2012						0			20,996			0
10649900	KINGSBURY	SD		12/23/2004	06/30/2012						0			9,400			0
10657400	LAKE	SD		07/19/2005	06/30/2012						0			6,000			0
19885100	LAKE	SD		03/19/1999	06/30/2012						0			5,500			0
19855300	LINCOLN	SD		01/29/1998	06/30/2012						0			2,625			0
10666100	LYMAN	SD		03/30/2006	06/30/2012						0			17,000			0
19776500	LYMAN	SD		09/27/1999	06/30/2012						0			7,500			0
10664000	MEADE	SD		02/02/2006	06/30/2012						0			11,000			0
19748400	MEADE	SD		01/23/1998	06/30/2012						0			4,500			0
10648800	PENNINGTON	SD		08/02/2004	06/30/2012						0			371,250			0
10671500	PERKINS	SD		08/03/2007	06/30/2012						0			20,000			0
11004300	SPINK	SD		01/16/2007	06/30/2012						0			8,244			0
11013500	SPINK	SD		02/27/2008	06/30/2012						0			4,188			0
19755600	STANLEY	SD		05/26/1998	06/30/2012						0			98,900			0
19755700	STANLEY	SD		05/26/1998	06/30/2012						0			9,000			0
10140500	SULLY	SD		12/23/2010	06/30/2012						0			55,000			0
10668400	SULLY	SD		03/13/2007	06/30/2012						0			29,000			0
10670200	SULLY	SD		07/12/2007	06/30/2012						0			210,000			0
10674600	SULLY	SD		03/25/2008	06/30/2012						0			2,233			0
19774600	SULLY	SD		06/15/1999	06/30/2012						0			69,000			0
19850900	TURNER	SD		10/24/1997	06/30/2012						0			3,000			0
10112000	UNION	SD		01/08/2001	06/30/2012						0			2,650			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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
19871900	UNION	SD			06/30/2012						0			(630)			0
10666700	ZIEBACH	SD		06/22/2006	06/30/2012						0			13,500			0
10635900	CROCKETT	TN		06/05/2003	06/30/2012						0			6,900			0
60712141	DYER	TN		04/27/2012	06/30/2012						0			43,267			0
60712142	DYER	TN		04/27/2012	06/30/2012						0			67,413			0
160000908	AUSTIN	TX		08/27/2010	06/30/2012						0			115,462			0
160000909	COLLEGE STATION	TX		10/26/2010	06/30/2012						0			120,452			0
10674200	COMANCHE	TX		01/22/2008	06/30/2012						0			10,153			0
10620100	EL PASO	TX		02/14/2002	06/30/2012						0			100,000			0
10673500	HIDALGO	TX		11/28/2007	06/30/2012						0			19,412			0
10676900	HIDALGO	TX		01/20/2009	06/30/2012						0			5,250			0
19746200	HIDALGO	TX		11/26/1997	06/30/2012						0			4,650			0
10610300	JIM HOGG	TX		12/18/2000	06/30/2012						0			3,295			0
19749400	JONES	TX		02/10/1998	06/30/2012						0			3,500			0
19762000	WILLACY	TX		10/07/1998	06/30/2012						0			6,000			0
160000717	ALEXANDRIA	VA		12/05/2006	06/30/2012						0			86,760			0
160000801	ARLINGTON	VA		11/15/2007	06/30/2012						0			314,221			0
160000728	RICHMOND	VA		10/11/2007	06/30/2012						0			78,649			0
11611400	ADAMS	WA		03/24/2005	06/30/2012						0			8,687			0
11619700	ADAMS	WA		12/12/2006	06/30/2012						0			4,151			0
11620900	ADAMS	WA		03/21/2007	06/30/2012						0			2,750			0
11621700	ADAMS	WA		04/03/2007	06/30/2012						0			3,000			0
11635800	ADAMS	WA		09/03/2009	06/30/2012						0			20,417			0
19942500	ADAMS	WA		05/11/1998	06/30/2012						0			10,365			0
19948800	BENTON	WA		11/17/1998	06/30/2012						0			8,212			0
60711182	BENTON	WA		01/13/2012	06/30/2012						0			45,868			0
10257700	FRANKLIN	WA		05/23/2011	06/30/2012						0			15,741			0
60711171	FRANKLIN	WA		02/09/2012	06/30/2012						0			34,805			0
11616800	GARFIELD	WA		06/19/2006	06/30/2012						0			7,597			0
10008800	GRANT	WA		01/15/2010	06/30/2012						0			75,630			0
10049700	GRANT	WA		05/17/2010	06/30/2012						0			16,030			0
10180500	GRANT	WA		01/10/2011	06/30/2012						0			5,969			0
11611800	GRANT	WA		09/29/2005	06/30/2012						0			4,735			0
11619800	GRANT	WA		01/16/2007	06/30/2012						0			2,472			0
11622600	GRANT	WA		11/15/2007	06/30/2012						0			266,682			0
11632300	GRANT	WA		10/29/2008	06/30/2012						0			27,463			0
11633800	GRANT	WA		04/14/2009	06/30/2012						0			14,611			0
11634200	GRANT	WA		05/11/2009	06/30/2012						0			3,649			0
11635500	GRANT	WA		07/22/2009	06/30/2012						0			6,319			0
19944800	GRANT	WA		07/02/1998	06/30/2012						0			12,949			0
19959500	GRANT	WA		07/01/1999	06/30/2012						0			18,786			0
19962700	GRANT	WA		10/20/1999	06/30/2012						0			139,965			0
19968300	GRANT	WA		07/27/2000	06/30/2012						0			9,371			0
19972900	GRANT	WA		03/05/2001	06/30/2012						0			44,984			0
19983100	GRANT	WA		05/02/2002	06/30/2012						0			36,702			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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
19990000	GRANT	WA		03/19/2003	06/30/2012						0			37,518			0
19990900	GRANT	WA		04/04/2003	06/30/2012						0			7,865			0
19998100	GRANT	WA		08/02/2004	06/30/2012						0			7,412			0
19999500	GRANT	WA		11/10/2004	06/30/2012						0			7,438			0
60711104	GRANT	WA		08/22/2011	06/30/2012						0			50,438			0
60711195	GRANT	WA		02/13/2012	06/30/2012						0			23,502			0
60711196	GRANT	WA		02/13/2012	06/30/2012						0			21,879			0
60711210	GRANT	WA		02/29/2012	06/30/2012						0			15,520			0
19955000	KLICKITAT	WA		02/18/1999	06/30/2012						0			4,125			0
11619100	LINCOLN	WA		09/20/2006	06/30/2012						0			17,616			0
11622200	LINCOLN	WA		05/01/2007	06/30/2012						0			95,500			0
11623200	LINCOLN	WA		05/24/2007	06/30/2012						0			95,822			0
19973600	LINCOLN	WA		04/05/2001	06/30/2012						0			8,103			0
19993900	LINCOLN	WA		08/07/2003	06/30/2012						0			23,776			0
60711148	OKANOGAN	WA		11/22/2011	06/30/2012						0			61,014			0
160000720	SEATTLE	WA		03/15/2007	06/30/2012						0			83,984			0
19980300	WHITMAN	WA		02/14/2002	06/30/2012						0			15,444			0
11626400	YAKIMA	WA		10/02/2007	06/30/2012						0			15,802			0
19941900	YAKIMA	WA		04/23/1998	06/30/2012						0			7,973			0
19951400	YAKIMA	WA		11/16/1998	06/30/2012						0			12,000			0
19975100	YAKIMA	WA		06/26/2001	06/30/2012						0			11,708			0
19986300	YAKIMA	WA		11/13/2002	06/30/2012						0			7,000			0
10658300	GRANT	WI		06/29/2005	06/30/2012						0			44,062			0
11003700	IOWA	WI		01/10/2007	06/30/2012						0			863			0
60712110	IOWA	WI		03/08/2012	06/30/2012						0			6,651			0
10650500	LAFAYETTE	WI		11/30/2004	06/30/2012						0			10,644			0
10651200	LAFAYETTE	WI		01/14/2005	06/30/2012						0			29,899			0
10661100	LAFAYETTE	WI		11/03/2005	06/30/2012						0			2,117			0
10661300	LAFAYETTE	WI		12/01/2005	06/30/2012						0			4,664			0
10667000	LAFAYETTE	WI		08/10/2006	06/30/2012						0			7,159			0
11003600	LAFAYETTE	WI		01/10/2007	06/30/2012						0			1,726			0
60712113	LAFAYETTE	WI		03/29/2012	06/30/2012						0			4,766			0
60712164	LAFAYETTE	WI		05/24/2012	06/30/2012						0			1,319			0
00115800	POLK	WI		12/22/2009	06/30/2012						0			7,090			0
11018600	POLK	WI		08/06/2009	06/30/2012						0			6,491			0
10005400	PORTAGE	WI		02/02/2010	06/30/2012						0			36,825			0
60711108	WAUSHARA	WI		10/04/2011	06/30/2012						0			15,049			0
10128700	WINNEBAGO	WI		04/25/2002	06/30/2012						0			8,000			0
10629800	BIG HORN	WY		03/28/2003	06/30/2012						0			17,893			0
60712101	BIG HORN	WY		02/29/2012	06/30/2012						0			10,775			0
19773300	JOHNSON	WY		04/19/1999	06/30/2012						0			4,500			0
10646600	LARAMIE	WY		06/16/2004	06/30/2012						0			53,500			0
19767600	LINCOLN	WY		02/01/1999	06/30/2012						0			56,984			0
0299999. Total - Mortgages With Partial Repayments						0	0	0	0	0	0	0	0	27,526,151	0	0	0

Mortgages Disposed

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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest		Foreign Exchange Gain (Loss)	Realized Gain (Loss)	Total Gain (Loss)
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consideration	on Disposal	on Disposal	on Disposal
160000800	HONOLULU	HI		10/08/2007	05/30/2012		9,500,000				9,500,000		9,500,000			(9,500,000)	(9,500,000)
160000700	SEATTLE	WA		03/28/2006	03/23/2012						0			(32,400)		(32,400)	(32,400)
0399999. Total - Mortgages Disposed						0	9,500,000	0	0	0	9,500,000	0	9,500,000	(32,400)	0	(9,532,400)	(9,532,400)
0599999. Total Mortgages						139,780,887	9,500,000	0	0	0	9,500,000	0	144,481,023	162,474,774	0	(9,532,400)	(9,532,400)

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
		3	4					Actual	Additional		Commitment	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Cost at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrances	for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
000000 00 0	AISLING CAPITAL III, L.P	WILMINGTON	DE	AISLING CAPITAL L.L.C		09/18/2008	3		222,052		6,511,451	1.6
000000 00 0	ALLIANCEBERNSTEIN LEGACY SECURITIES, L.P	WILMINGTON	DE	ALLIANCEBERNSTEIN LEGACY SECURITIES MGMT		09/17/2009	2		894,210		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		8,915,970		34,888,017	9.2
000000 00 0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P	WILMINGTON	DE	ALLIANCEBERNSTEIN ESG VENTURE MGMT		11/28/2006	3		1,719		1,792,194	11.1
000000 00 0	APOLLO INVESTMENT FUND VI, L.P	WILMINGTON	DE	APOLLO INVESTMENT FUND VI, L.P		09/14/2005	3		568,878		2,109,485	0.3
000000 00 0	APOLLO INVESTMENT FUND VII, L.P	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P		09/20/2007	3		1,810,749		7,735,695	0.3
000000 00 0	AVALONBAY VALUE ADDED FUND, L.P	WILMINGTON	DE	AVALONBAY CAPITAL MANAGEMENT, INC		10/14/2004	2		546,576			4.8
000000 00 0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P	ISLAND OF JERSEY		AXA PRIVATE EQUITY		10/01/2004	3		244,912		1,799,621	9.1
000000 00 0	AXA SECONDARY FUND V L.P	SCOTLAND	SCOTLAND	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED		02/10/2011	3		(6,236,586)		62,387,767	2.1
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND II, L.P	WILMINGTON	DE	BROOKFIELD ASSET MANAGEMENT INC		12/06/2007	3		2,604,293		1,352,963	4.4
000000 00 0	CARLYLE PARTNERS III, L.P	WASHINGTON	D.C	CARLYLE PARTNERS		02/02/2000	3		891,215		1,392,820	0.4
000000 00 0	CARLYLE PARTNERS IV, L.P	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC		11/11/2004	3		1,563,878		1,922,110	0.3
000000 00 0	CARLYLE PARTNERS V, L.P	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC		05/15/2007	3		531,224		11,572,474	0.2
000000 00 0	CINVEN CAPITAL MANAGEMENT IV, L.P	WILMINGTON	DE	CINVEN LIMITED PARTNERSHIP SERVICES		05/03/2006	1		1,932,301		245,428	0.4
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P	CAYMAN ISLAND	CAYMAN ISLAND.	CLAYTON, DUBILIER & RICE, INC		02/16/2005	3		2,057,220		574,139	0.4
000000 00 0	CLAYTON, DUBLIER & RICE FUND VIII, L.P	CAYMAN ISLANDS	CAYMAN ISLANDS	CLAYTON, DUBILIER & RICE, INC		02/12/2008	3		888,251		7,399,771	0.4
000000 00 0	CPCR OPPORTUNITY FUND	NEW YORK	NY	CPCR OPPORTUNITY FUND, LLC		01/19/2001	3		34,443			9.2
000000 00 0	CPCR OPPORTUNITY FUND II, LLC	NEW YORK	NY	CPC RESOURCES INC		01/31/2005	3		145,727		1,621,471	6.0
000000 00 0	CSFB PRIVATE EQUITY STRATEGIES 2005 SERIES, L.P	NEW YORK	NY	CSFB PRIVATE EQUITY		02/16/2005	3		29,138		713,454	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		1,182,875		19,330,450	93.8
000000 00 0	DLJ INVESTMENT PARTNERS II	NEW YORK	NY	DLJ INVESTMENT PARTNERS		11/17/1999	2		33,571		2,471,248	2.8
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P	NEW YORK	NY	DLJ INVESTMENT PARTNERS, INC		05/16/2006	2		439,524		10,915,895	2.1
000000 00 0	DLJ MB OVERSEAS PARTNERS III, C.V	NEW YORK	NY	DLJ INVESTMENT PARTNERS		01/22/2000	3		11,903			0.6
000000 00 0	DLJ MERCHANT BANKING PARTNERS III, C.V	NEW YORK	NY	DLJ INVESTMENT PARTNERS		01/22/2000	3		29,372		768,183	0.7
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V	NEW YORK	NY	DLJ MERCHANT BANKING IV, LP		05/16/2006	3		302,297		560,010	3.3
000000 00 0	EN CAP ENERGY CAPITAL FUND V, L.P	HOUSTON	TX	EN CAP INVESTMENTS LLC		06/22/2004	3		141,142		205,651	3.3
000000 00 0	EN CAP ENERGY CAPITAL FUND VI, L.P	HOUSTON	TX	EN CAP INVESTMENTS LLC		05/16/2006	3		1,825,380		698,652	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		2,871,155		4,548,973	1.0
000000 00 0	FRANCISCO PARTNERS	SAN FRANCISCO	CA	FRANCISCO INVESTMENT PARTNERS		11/16/2000	3		286,316		625,000	0.4
000000 00 0	FRANCISCO PARTNERS II, L.P	SAN FRANCISCO	CA	FRANCISCO PARTNERS GP II		05/16/2006	3		597,538		1,035,000	0.7
000000 00 0	GREEN EQUITY INVESTORS IV L.P	LOS ANGELES	CA	LEONARD GREEN & PARTNERS		09/19/2002	3		735,027		643,068	1.1
000000 00 0	GREEN EQUITY INVESTORS V, L.P	WILMINGTON	DE	GEI CAPITAL V, LLC		11/09/2006	3		92,322		5,963,359	0.6
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P	WILMINGTON	DE	GS ADVISORS VI, L.L.C		04/01/2007	1		2,354,661		299,162	1.4
000000 00 0	ICV PARTNERS II, L.P	WILMINGTON	DE	ICV ASSOCIATES II, LLC		02/16/2005	3		121,656		1,092,731	1.6
000000 00 0	IRONWOOD MEZZANINE FUND II, L.P	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED		10/31/2006	3		642,355		842,436	7.0
000000 00 0	IRVING PLACE CAPITAL aka BSMB III, L.P	WILMINGTON	DE	BEAR STEARNS MERCHANT CAPITAL III		05/31/2006	3		(928,813)		7,785,488	1.3
000000 00 0	J.C. FLOWERS II, L.P	CAYMAN ISLAND	CAYMAN ISLAND.	JCF ASSOCIATES II L.P		06/09/2006	3		(38,023)		3,487,582	0.5
000000 00 0	JEFFERIES CAPITAL PARTNERS IV, L.P	NEW YORK	NY	JEFFERIES CAPITAL PARTNERS IV, LLC		05/18/2005	3		(1,183,112)		2,454,678	3.0
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P	WILMINGTON	DE	KELSO MEZZANINE LLC		09/25/2003	3		106,744		1,292,714	1.0
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P	WILMINGTON	DE	KELSO GP VIII, L.P		07/20/2007	3		70,553		13,339,098	2.4
000000 00 0	KIMCO INCOME FUND I, L.P	WILMINGTON	DE	KIMCO INCOME FUND, LLC		03/08/2004	2		333,237			14.6
000000 00 0	KOHLBERG INVESTOR VI, L.P	WILMINGTON	DE	KOHLBERG COMPANY		06/21/2007	3		384,178		2,804,718	2.7
000000 00 0	LS POWER EQUITY PARTNERS II, L.P	WILMINGTON	DE	LS POWER EQUITY ADVISORS II, L.L.C		05/07/2007	3		(201,573)		5,414,422	0.9

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
		3	4					Actual	Additional		Commitment	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Cost at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrances	for Additional Investment	Percentage of Ownership
000000 00 0	MACQUARIE INFRASTRUCTURE PARTNERS, L.P.	DELAWARE	MD	MACQUARIE INFRASTRUCTURE PARTNERS U.S. GP LLC		03/23/2007	3		185,948		118,540	1.4
000000 00 0	MADISON MARQUETTE RETAIL ENHANCEMENT FD. L.L.C.	WILMINGTON	DE	MADISON MARQUETTE FUND GP, L.L.C.		04/20/2007	3		232,424		3,274,126	5.8
000000 00 0	MASON WELLS BUYOUT FUND II LTD	MILWAUKEE	WI	MASON WELLS, INC.		09/14/2005	3		7,171,273		1,337,010	3.4
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.	DELAWARE	MD	MHR INSTITUTIONAL ADVISORS III LLC		09/07/2006	3		(83,283)		6,232,110	0.6
000000 00 0	MONITOR CLIPPER EQUITY PARTNERS II, L.P.	WILMINGTON	DE	MONITOR CLIPPER PARTNERS, LLC		01/01/2004	3		1,564,748		174,186	1.8
000000 00 0	NATURAL GAS PARTNERS IX, L.P.	WILMINGTON	DE	NGP FUND IX		10/01/2007	2		430,904		4,042,702	0.6
000000 00 0	NATURAL GAS PARTNERS VII L.P.	NEW YORK	NY	NATURAL GAS PARTNERS, L.P.		12/19/2002	2		337,999		107,511	2.6
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.	WILMINGTON	DE	NEW MOUTAIN INVESTMENT L.L.C.		12/20/2007	2		1,014,577		4,586,959	0.5
000000 00 0	NEW VENTURE PARTNERS IV, L.P.	WILMINGTON	DE	NVPG IV LLC		05/08/2006	3		494,969		4,425,011	5.8
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.	WILMINGTON	DE	OAK HILL CAPITAL MANAGEMENT, LLC		02/16/2005	3		1,820,040		349,219	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		157,806		5,145,973	0.5
000000 00 0	OAK HILL CAPITAL PARTNERS, L.P.	NEW YORK	NY	ACADIA PARTNERS		07/21/1999	3		1,296,988		40,757	1.0
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.	CHICAGO	IL	TRANSWESTERN MULTIFAMILY PARTNERS GP		01/31/2007	2		1,749,232		600,000	6.6
000000 00 0	PROVIDENCE EQUITY PARTNERS IV	PROVIDENCE	RI	PROVIDENCE EQUITY		10/25/2000	3		50,880		1,192,903	0.5
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY		08/11/2004	3		1,634,394		1,760,614	0.5
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.		11/09/2006	3		2,077,444		3,374,998	0.4
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND 2003, L.P.	WILMINGTON	DE	THE RIVERSIDE COMPANY		01/01/2004	3		50,183		330,798	1.4
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.	WILMINGTON	DE	RIVERSIDE PARTNERS L.L.C.		05/14/2008	3		862,204		8,252,960	2.9
000000 00 0	SANDERLING VENTURE PARTNERS VI, LP	WILMINGTON	DE	SANDERLING VENTURE PARTNERS		06/24/2004	3		900,000			3.5
000000 00 0	SPG L.L.C.	WILMINGTON	DE	SPG GP, L.L.C.		06/29/2007	3		307,074		1,183,060	2.7
000000 00 0	SPROUT CAPITAL VIII, L.P.	NEW YORK	NY	SPROUT CAPITAL PARTNERS		05/07/1998	3		516,202			3.1
000000 00 0	STERLING INVESTMENT PARTNERS II, L.P.	WESTPORT	CT	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC		09/14/2005	3		161,693		3,374,913	2.8
000000 00 0	TRIMARAN FUND II, L.L.C.	WILMINGTON	DE	TRIMARAN INVESTORS		04/14/2000	1		100,907		708,186	4.1
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBURG PINCUS & COMPANY		05/18/2005	3		55,875			0.2
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.	NEW YORK	NY	WARBURG PINCUS & CO.		02/27/2002	3		2,039,700			0.2
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.	WILMINGTON	DE	WARBURG PINCUS & COMPANY		09/20/2007	3		375,300		1,025,000	0.2
000000 00 0	WARBURG, PINCUS INTERNATIONAL, L.P.	NEW YORK	NY	WARBURG PINCUS & COMPANY		09/15/2000	3		277,000			0.4
000000 00 0	WELLINGTON PARTNERS L.P.	CHICAGO	IL	CITADEL INVESTMENT GROUP LLC		01/08/2002	13		2,995,974			1.0
000000 00 0	WILLIS STEIN & PARTNERS III, L.P.	WILMINGTON	DE	WILLIS STEIN & PARTNERS		04/11/2001	3		27,199			0.9
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	56,662,109	0	283,734,914	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		95,038			8.7
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	95,038	0	0	XXX
3999999. Subtotal - Unaffiliated								0	56,757,147	0	283,734,914	XXX
4199999. Totals								0	56,757,147	0	283,734,914	XXX

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
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	PACIFIC PARK PLAZA	HONOLULU	HI	HB PACIFICPARK PLAZA	03/09/2012	05/30/2012						0		46,009,921	46,009,921			0	333,942
0999999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Mortgage Loans-Unaffiliated							0	0	0	0	0	0	0	46,009,921	46,009,921	0	0	0	333,942
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	AISLING CAPITAL III, L.P.	WILMINGTON	DE	AISLING CAPITAL L.L.C.	09/18/2008	06/30/2012	2,496,429	(342,798)				(342,798)			159,099			0	2,712
000000 00 0	ALLIANCEBERNSTEIN LEGACY SECURITIES, L.P...	WILMINGTON	DE	ALLIANCEBERNSTEIN LEGACY SECURITIES MGMT	09/17/2009	06/30/2012	17,292,465	(231,322)				(231,322)			6,033,436			0	894,210
000000 00 0	ALLIANCEBERNSTEIN VENTURE FUND I, L.P.	WILMINGTON	DE	ALLIANCEBERNSTEIN ESG VENTURE MGMT..	11/28/2006	06/30/2012	5,835,220	231,854				231,854			886,357			0	(39,739)
000000 00 0	ALTARIS HEALTH PARTNERS, L.P.	NEW YORK	NY	AIG GLOBAL INVESTMENT CORP	06/23/2003	06/30/2012	8,067,908	419,860				419,860			191,453			0	(39,339)
000000 00 0	APOLLO INVESTMENT FUND VI, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VI, L.P.	09/14/2005	06/30/2012	18,219,599	2,702,642				2,702,642			1,091,309			0	568,878
000000 00 0	APOLLO INVESTMENT FUND VII, L.P.	WILMINGTON	DE	APOLLO INVESTMENT FUND VII, L.P.	09/20/2007	06/30/2012	14,666,258	1,813,028				1,813,028			1,123,884			0	361,866
000000 00 0	AVALONBAY VALUE ADDED FUND, L.P.	WILMINGTON	DE	AVALONBAY CAPITAL MANAGEMENT, INC.	10/14/2004	06/30/2012	15,431,339	(498,181)				(498,181)			1,909,092			0	546,576
000000 00 0	AXA EQUITABLE AGRIFINANCE LLC	Cedar Rapids	IA		07/08/2011	06/30/2012	1	188,214				188,214			131,209			0	
000000 00 0	AXA PRIVATE EQUITY FUND OF FUND II (CAB) HOLDINGS, L.P.	ISLAND OF JERSEY		AXA PRIVATE EQUITY	10/01/2004	06/30/2012	10,240,340	65,221				65,221			244,912			0	244,912
000000 00 0	AXA SECONDARY FUND V L.P.	SCOTLAND	SCOTLAND	AXA PRIVATE EQUITY SECONDARY FUNDS LIMITED	02/10/2011	06/30/2012	20,893,882	68,652				68,652			471,221			0	471,221
000000 00 0	B IV CAPITAL PARTNERS L.P.	BOSTON	MA	DDJ CAPITAL MANAGEMENT LLC	01/13/2003	06/30/2012	2,940,992	(42,775)				(42,775)			772,001			0	
000000 00 0	BANC FUND VI L.P.	CHICAGO	IL	THE BANC FUNDS COMPANY LLC	07/17/2002	06/30/2012	8,096,299	1,353,735				1,353,735			330,938			0	
000000 00 0	BROOKFIELD US REAL ESTATE OPPORTUNITY FUND I, L.P.	WILMINGTON	DE	BROOKFIELD ASSET MANAGEMENT INC.	07/17/2006	06/30/2012	15,995,180	3,042,695				3,042,695			832,236			0	
000000 00 0	CARLYLE PARTNERS III, L.P.	WASHINGTON	D.C	CARLYLE PARTNERS	02/02/2000	06/30/2012	1,353,001	(818,374)				(818,374)			1,396,142			0	889,859
000000 00 0	CARLYLE PARTNERS IV, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC...	11/11/2004	06/30/2012	21,603,736	2,085,965				2,085,965			2,521,771			0	1,529,594
000000 00 0	CARLYLE PARTNERS V, L.P.	WILMINGTON	DE	CARLYLE INVESTMENT MANAGEMENT, LLC...	05/15/2007	06/30/2012	19,328,888	(47,568)				(47,568)			816,529			0	529,732
000000 00 0	CERBERUS INSTITUTIONAL PARTNERS, L.P. (SERIES 4)	WILMINGTON	DE	CERBERUS INSTITUTIONAL ASSOCIATES L.L.C.	12/19/2006	06/30/2012	21,911,470	905,343				905,343			1,063,835			0	
000000 00 0	CINVEN CAPITAL MANAGEMENT IV, L.P.	WILMINGTON	DE	CINVEN LIMITED PARTNERSHIP SERVICES	05/03/2006	06/30/2012	20,098,313	2,083,502				2,083,502			1,294,491			0	(223,963)
000000 00 0	CLAYTON, DUBILIER & RICE VII, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	CLAYTON, DUBILIER & RICE, INC.	02/16/2005	06/30/2012	15,030,140	(297,704)				(297,704)			1,961,589			0	1,320,505
000000 00 0	CPCR OPPORTUNITY FUND	NEW YORK	NY	CPCR OPPORTUNITY FUND, LLC	01/19/2001	06/30/2012	1,076,313	(18,181)				(18,181)			239,999			0	34,443
000000 00 0	CPCR OPPORTUNITY FUND II, LLC	NEW YORK	NY	CPC RESOURCES INC.	01/31/2005	06/30/2012	1,256,431	(50,249)				(50,249)			228,952			0	22,244
000000 00 0	DLJ INVESTMENT PARTNERS II	NEW YORK	NY	DLJ INVESTMENT PARTNERS	11/17/1999	06/30/2012	632,857	26,480				26,480			36,071			0	27,312
000000 00 0	DLJ INVESTMENT PARTNERS III, L.P.	NEW YORK	NY	DLJ INVESTMENT PARTNERS, INC.	05/16/2006	06/30/2012	3,859,372	(35,341)				(35,341)			280,374			0	208,937
000000 00 0	DLJ MB OVERSEAS PARTNERS III, C.V.	NEW YORK	NY	DLJ INVESTMENT PARTNERS	01/22/2000	06/30/2012	3,275,434	558,695				558,695			5,694			0	5,405
000000 00 0	DLJ MERCHANT BANKING PARTNERS III, C.V.	NEW YORK	NY	DLJ INVESTMENT PARTNERS	01/22/2000	06/30/2012	2,030,013	1,788				1,788			196,587			0	8,446
000000 00 0	DLJ MERCHANT BANKING PARTNERS IV, C.V.	NEW YORK	NY	DLJ MERCHANT BANKING IV, LP	05/16/2006	06/30/2012	4,256,086	794,503				794,503			68,030			0	927
000000 00 0	EN CAP ENERGY CAPITAL FUND V, L.P.	HOUSTON	TX	EN CAP INVESTMENTS LLC	06/22/2004	06/30/2012	3,242,646	(34,814)				(34,814)			141,142			0	141,142
000000 00 0	EN CAP ENERGY CAPITAL FUND VI, L.P.	HOUSTON	TX	EN CAP INVESTMENTS LLC	05/16/2006	06/30/2012	12,573,447	(1,336,923)				(1,336,923)			3,475,501			0	1,564,365
000000 00 0	EN CAP ENERGY CAPITAL FUND VII, L.P.	HOUSTON	TX	ENCAP EQUITY FUND VII GP, L.P.	09/19/2007	06/30/2012	16,454,437	(122,820)				(122,820)			2,780,831			0	1,841,421

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	FRANCISCO PARTNERS	SAN FRANCISCO	CA	FRANCISCO INVESTMENT PARTNERS	11/16/2000	06/30/2012	3,611,092	126,725				126,725			401,298			0	286,316
000000 00 0	FRANCISCO PARTNERS II, L.P.	SAN FRANCISCO	CA	FRANCISCO PARTNERS GP II	05/16/2006	06/30/2012	10,906,083	973,147				973,147			815,805			0	381,733
000000 00 0	GREEN EQUITY INVESTORS IV L.P.	LOS ANGELES	CA	LEONARD GREEN & PARTNERS	09/19/2002	06/30/2012	19,580,516	745,432				745,432			501,120			0	501,120
000000 00 0	GREEN EQUITY INVESTORS V, L.P.	WILMINGTON	DE	GEI CAPITAL V, LLC	11/09/2006	06/30/2012	19,817,370	902,172				902,172			436,218			0	92,322
000000 00 0	GS CAPITAL PARTNERS VI PARALLEL, L.P.	WILMINGTON	DE	GS ADVISORS VI, L.L.C.	04/01/2007	06/30/2012	15,679,606	528,130				528,130			1,541,732			0	795,879
000000 00 0	HBK FUND L.P.	WILMINGTON	DE	HBK CAPITAL	01/02/2002	06/30/2012	9,540,071	143,543				143,543			10,329			0	
000000 00 0	HINES U.S. OFFICE VALUE ADDED FUND, L.P.	WILMINGTON	DE	HINES, LLC	03/22/2004	06/30/2012	4,090,172	18,696				18,696			2,299,111			0	(13,479)
000000 00 0	ICV PARTNERS II, L.P.	WILMINGTON	DE	ICV ASSOCIATES II, LLC	02/16/2005	06/30/2012	3,990,655	89,971				89,971			1,049			0	1,049
000000 00 0	IRONWOOD MEZZANINE FUND II, L.P.	WILMINGTON	DE	IRONWOOD CAPITAL LIMITED	10/31/2006	06/30/2012	4,222,539	(565,990)				(565,990)			720,549			0	642,355
000000 00 0	J.C. FLOWERS II, L.P.	CAYMAN ISLAND	CAYMAN ISLAND	JCF ASSOCIATES II L.P.	06/09/2006	06/30/2012	4,725,545	445,471				445,471			270,594			0	(38,121)
000000 00 0	JANA PARTNERS QUALIFIED, L.P.	WILMINGTON	DE	JANA PARTNERS, L.L.C.	04/03/2007	06/30/2012	258,515	(962)				(962)			152,321			0	
000000 00 0	JEFFERIES CAPITAL PARTNERS IV, L.P.	NEW YORK	NY	JEFFERIES CAPITAL PARTNERS IV, LLC	05/18/2005	06/30/2012	13,011,156	(1,408,393)				(1,408,393)			328,613			0	(26,537)
000000 00 0	KELSO INVESTMENT ASSOCIATES VII, L.P.	WILMINGTON	DE	KELSO MEZZANINE LLC	09/25/2003	06/30/2012	16,344,066	2,577,687				2,577,687			555,747			0	95,067
000000 00 0	KELSO INVESTMENT ASSOCIATES VIII, L.P.	WILMINGTON	DE	KELSO GP VIII, L.P.	07/20/2007	06/30/2012	11,670,598	816,115				816,115			148,438			0	(152,914)
000000 00 0	KIMCO INCOME FUND I, L.P.	WILMINGTON	DE	KIMCO INCOME FUND, LLC	03/08/2004	06/30/2012	11,382,563	336,128				336,128			333,237			0	333,237
000000 00 0	KOHLBERG INVESTOR VI, L.P.	WILMINGTON	DE	KOHLBERG COMPANY	06/21/2007	06/30/2012	15,764,059	312,258				312,258			575,010			0	191,761
000000 00 0	LINX PARTNERS II, L.P.	WILMINGTON	DE	LINX PARTNERS II LLC	10/24/2006	06/30/2012	4,455,729	339,389				339,389			165,385			0	
000000 00 0	MASON WELLS BUYOUT FUND II LTD	MILWAUKEE	WI	MASON WELLS, INC.	09/14/2005	06/30/2012	10,233,768	(4,688,331)				(4,688,331)			7,723,278			0	7,171,273
000000 00 0	MHR INSTITUTIONAL PARTNERS III, L.P.	DELAWARE	MD	MHR INSTITUTIONAL ADVISORS III LLC	09/07/2006	06/30/2012	14,215,173	(1,458,105)				(1,458,105)			108,423			0	(41,577)
000000 00 0	MONITOR CLIPPER EQUITY PARTNERS II, L.P.	WILMINGTON	DE	MONITOR CLIPPER PARTNERS, LLC	01/01/2004	06/30/2012	7,508,572	(1,026,654)				(1,026,654)			2,381,295			0	1,564,748
000000 00 0	NATURAL GAS PARTNERS IX, L.P.	WILMINGTON	DE	NGP FUND IX	10/01/2007	06/30/2012	23,791,052	76,339				76,339			772,990			0	(171,224)
000000 00 0	NATURAL GAS PARTNERS VII L.P.	NEW YORK	NY	NATURAL GAS PARTNERS, L.P.	12/19/2002	06/30/2012	7,976,363	(745,451)				(745,451)			592,980			0	302,824
000000 00 0	NATURAL GAS PARTNERS VIII, L.P.	NEW YORK	NY	NATURAL GAS PARTNERS, L.P.	11/16/2005	06/30/2012	15,687,889	(568,648)				(568,648)			325,915			0	(46,428)
000000 00 0	NEW MOUNTAIN PARTNERS III, L.P.	WILMINGTON	DE	NEW MOUTAIN INVESTMENT L.L.C.	12/20/2007	06/30/2012	8,259,206	(126,339)				(126,339)			309,633			0	(18,042)
000000 00 0	OAK HILL CAPITAL PARTNERS II, L.P.	WILMINGTON	DE	OAK HILL CAPITAL MANAGEMENT, LLC	02/16/2005	06/30/2012	15,572,237	(1,106,937)				(1,106,937)			3,232,503			0	1,773,436
000000 00 0	OAK HILL CAPITAL PARTNERS, L.P.	NEW YORK	NY	ACADIA PARTNERS	07/21/1999	06/30/2012	2,875,500	(1,018,520)				(1,018,520)			1,365,087			0	1,296,988
000000 00 0	PEARLMARK MULTIFAMILY PARTNERS, L.L.C.	CHICAGO	IL	TRANSWESTERN MULTIFAMILY PARTNERS GP	01/31/2007	06/30/2012	10,731,367	589,435				589,435			99,232			0	99,232
000000 00 0	PERRY PARTNERS, L.P.	WILMINGTON	DE	PERRY CORP	07/01/1997	06/30/2012	947,196	1,140				1,140			51,679			0	
000000 00 0	PROVIDENCE EQUITY PARTNERS IV	PROVIDENCE	RI	PROVIDENCE EQUITY	10/25/2000	06/30/2012	2,442,084	(255,565)				(255,565)			135,923			0	54,085
000000 00 0	PROVIDENCE EQUITY PARTNERS V, L.P.	PROVIDENCE	RI	PROVIDENCE EQUITY	08/11/2004	06/30/2012	13,547,068	(3,706,508)				(3,706,508)			2,905,769			0	1,701,479
000000 00 0	PROVIDENCE EQUITY PARTNERS VI, L.P.	WILMINGTON	DE	PROVIDENCE EQUITY GP VI, L.P.	11/09/2006	06/30/2012	22,418,522	(641,415)				(641,415)			1,887,583			0	1,350,535
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND 2003, L.P.	WILMINGTON	DE	THE RIVERSIDE COMPANY	01/01/2004	06/30/2012	4,909,146	(6,815)				(6,815)			189,976			0	23,783
000000 00 0	RIVERSIDE CAPITAL APPRECIATION FUND V, L.P.	WILMINGTON	DE	RIVERSIDE PARTNERS L.L.C.	05/14/2008	06/30/2012	16,329,453	404,593				404,593			830,300			0	680,025
000000 00 0	SANDELMAN PARTNERS MULTI-STRATEGY FUND, L.P.	WILMINGTON	DE	SANDELMAN PARTNERS, GP L.L.C.	06/01/2007	06/30/2012	1	27,042				27,042			27,042			0	
000000 00 0	SOFTBANK TECHNOLOGY VENTURES V, L.P.	WESTPORT	CT	SOFTBANK VENTURE PARTNERS	11/10/1999	06/30/2012	1,066,189	(62,850)				(62,850)			61,851			0	
000000 00 0	SPECTRUM EQUITY INVESTORS V, L.P.	MENLO PARK	CA	APPLEGATE & COLLATOS, INC.	05/18/2005	06/30/2012	7,367,330	218,344				218,344			513,441			0	
000000 00 0	SPG L.L.C.	WILMINGTON	DE	SPG GP, L.L.C.	06/29/2007	06/30/2012	15,041,988	360,920				360,920			65,572			0	65,572
000000 00 0	SPROUT CAPITAL VIII, L.P.	NEW YORK	NY	SPROUT CAPITAL PARTNERS	05/07/1998	06/30/2012	1,002,032	(348,450)				(348,450)			1,337,312			0	516,202

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	STERLING INVESTMENT PARTNERS II, L.P.	WESTPORT	CT	STERLING INVESTMENT ADVISORS MANAGEMENT, LLC	09/14/2005	06/30/2012	15,912,886	147,529				147,529			522,333			0	161,693
000000 00 0	TRIMARAN FUND II, L.L.C.	WILMINGTON	DE	TRIMARAN INVESTORS	04/14/2000	06/30/2012	3,195,980	(399,096)				(399,096)			116,755			0	100,907
000000 00 0	WARBURG PINCUS PRIVATE EQUITY IX	NEW YORK	NY	WARBURG PINCUS & COMPANY	05/18/2005	06/30/2012	14,086,997	1,803,680				1,803,680			331,916			0	55,875
000000 00 0	WARBURG PINCUS PRIVATE EQUITY VIII, L.P.	NEW YORK	NY	WARBURG PINCUS & CO.	02/27/2002	06/30/2012	21,260,119	(388,617)				(388,617)			2,550,016			0	2,039,700
000000 00 0	WARBURG PINCUS PRIVATE EQUITY X, L.P.	WILMINGTON	DE	WARBURG PINCUS & COMPANY	09/20/2007	06/30/2012	21,749,231	585,768				585,768			289,675			0	300
000000 00 0	WARBURG, PINCUS INTERNATIONAL, L.P.	NEW YORK	NY	WARBURG PINCUS & COMPANY	09/15/2000	06/30/2012	7,919,261	162,203				162,203			477,000			0	277,000
000000 00 0	WELLINGTON PARTNERS L.P.	CHICAGO	IL	CITADEL INVESTMENT GROUP LLC	01/08/2002	06/30/2012	6,696,548	(2,928,005)				(2,928,005)			3,840,323			0	2,995,974
000000 00 0	WILLIS STEIN & PARTNERS III, L.P.	WILMINGTON	DE	WILLIS STEIN & PARTNERS	04/11/2001	06/30/2012	6,675,317	184,429				184,429			364,884			0	27,199
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							756,627,306	3,929,762	0	0	0	3,929,762	0	0	73,351,927	0	0	0	35,983,013
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	06/30/2012	(2,419,937)					0			166,013			0	95,038
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							(2,419,937)	0	0	0	0	0	0	0	166,013	0	0	0	95,038
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
247361 99 1	DELTA AIR LINES INC.	WILMINGTON	DE	DELTA AIRLINES	12/31/2010	06/30/2012	576,127					0			103,834		103,834	103,834	
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							576,127	0	0	0	0	0	0	0	103,834	0	103,834	103,834	0
Any Other Class of Asset - Unaffiliated																			
000000 00 0	INVESTMENTS IN ART OBJECTSS	NEW YORK	NY	VARIOUS	01/01/1984	06/30/2012	108,250					0		108,250	1,250,000		1,141,750	1,141,750	
3799999. Total - Any Other Class of Asset - Unaffiliated							108,250	0	0	0	0	0	0	108,250	1,250,000	0	1,141,750	1,141,750	0
3999999. Subtotal - Unaffiliated							754,891,746	3,929,762	0	0	0	3,929,762	0	46,118,171	120,881,695	0	1,245,584	1,245,584	36,411,993
4199999. Totals							754,891,746	3,929,762	0	0	0	3,929,762	0	46,118,171	120,881,695	0	1,245,584	1,245,584	36,411,993

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912810 DW 5	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,691,386	1,600,000	46,527	1
912810 DX 3	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,624,440	1,500,000	45,124	1
912810 EE 4	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,135,091	1,000,000	12,610	1
912810 EK 0	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,129,857	1,000,000	12,054	1
912810 EL 8	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,054,076	1,000,000	32,088	1
912810 EP 9	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,843,192	1,500,000	15,855	1
912810 FP 8	UNITED STATES OF AMERICA TREASURY		05/14/2012	DIRECT		116,884,115	94,500,000	851,731	1
912810 PZ 5	U.S. TREASURY INFLATION INDEX		06/29/2012	CAPITALIZED INTEREST			1,649,030		1
912810 QA 9	UNITED STATES OF AMERICA TREASURY		05/14/2012	DIRECT		9,830,329	10,000,000	85,577	1
912810 QP 6	U.S. TREASURY INFLATION INDEX		06/29/2012	CAPITALIZED INTEREST			8,885,300		1
912810 QQ 4	UNITED STATES OF AMERICA TREASURY		05/14/2012	DIRECT		35,509,711	35,000,000	761,418	1
912810 QV 3	U.S. TREASURY INFLATION INDEX		06/29/2012	VARIOUS		322,163,565	312,541,350	612,851	1
912828 AJ 9	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		2,148,281	2,150,000	13,954	1
912828 BH 2	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,638,365	1,640,000	10,340	1
912828 CJ 7	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,000,807	1,000,000	19,052	1
912828 QV 5	U.S. TREASURY INFLATION INDEX		06/29/2012	CAPITALIZED INTEREST			1,525,000		1
0599999.	Total - Bonds - U.S. Government					497,653,215	476,490,680	2,519,181	XXX
Bonds - All Other Government									
110709 BJ 0	BRITISH COLUMBIA (PROVINCE OF)	C	05/22/2012	NATIONAL BANK OF CANADA		5,074,313	4,904,605	68,944	1FE
135087 ZV 9	CANADA (GOVT OF)	C	05/22/2012	VARIOUS		18,642,324	18,735,593	64,982	1FE
13509P DB 6	CANADA HOUSING TRUST	C	05/22/2012	NATIONAL BANK OF CANADA		2,971,512	2,942,763	15,062	1FE
626209 JK 7	BRITISH COLUMBIA MUNICIPAL FIN AUTH	C	05/22/2012	ROYALE BANK OF CANADA		1,976,937	1,961,842	7,866	1FE
68323A AW 4	ONTARIO (PROVINCE OF)	C	05/22/2012	CASGRAIN & COMPANY		4,942,780	4,904,605	73,547	1FE
74814Z EL 3	QUEBEC (PROVINCE OF)	C	05/22/2012	DESJARDINS SECURITIES		5,049,964	4,904,605	82,186	1FE
1099999.	Total - Bonds - All Other Government					38,657,830	38,354,013	312,587	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3128M9 CN 0	FED HOME LOAN MTG CORP		05/15/2012	WELLS FARGO WACHOVIA CORP		50,684,737	49,858,948	70,634	1
3128M9 ED 0	FED HOME LOAN MTG CORP		06/21/2012	WELLS FARGO WACHOVIA CORP		76,995,117	75,000,000	156,250	1
31292S AB 6	FED HOME LOAN MTG CORP		06/29/2012	BARCLAYS CAPITAL		54,172,363	52,919,656	17,640	1
3138EB PJ 8	FED NATIONAL MTG ASSN		05/01/2012	MORGAN STANLEY DEAN WITTER		50,284,277	49,767,165	12,442	1
31417B ZM 2	FED NATIONAL MTG ASSN		06/06/2012	NOMURA SECURITIES		50,782,178	49,702,698	49,703	1
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments					282,918,672	277,248,467	306,669	XXX
Bonds - Industrial and Miscellaneous									
00101J AB 2	ADT CORP/THE		06/27/2012	GOLDMAN SACHS		13,694,604	13,727,000		2FE
03836W D@ 9	AQUA AMERICA INC		06/14/2012	DIRECT		13,000,000	13,000,000		1Z
057224 BC 0	BAKER HUGHES INC		05/25/2012	DIRECT		26,982,086	26,972,000		1FE
14912L 5F 4	CATERPILLAR FINANCIAL SERVICES		05/22/2012	BANK OF AMERICA		27,459,892	27,505,000		1FE
277432 AN 0	EASTMAN CHEMICAL CO		05/29/2012	CITIGROUP GLOBAL MARKETS INC		29,767,200	30,000,000		2FE
29717P B* 7	ESSEX PROPERTY TRUST INC		04/30/2012	DIRECT		4,000,000	4,000,000		2Z
29717P B@ 5	ESSEX PORTFOLIO L.P		06/29/2012	DIRECT		8,000,000	8,000,000		2
46625Y R2 1	JP MORGAN CHASE COMM MTGE		04/01/2012	CAPITALIZED INTEREST			45,957		1FM
61751X AM 2	MORGAN STANLEY CAPITAL I		04/01/2012	CAPITALIZED INTEREST			335		1FM
703481 A@ 0	PATTERSON-UTI ENERGY INC		06/14/2012	DIRECT		17,000,000	17,000,000		2Z
71709* 9A 5	PH HOLDINGS LLC		04/01/2012	CAPITALIZED INTEREST		42,166	42,166		5
913017 BV 0	UNITED TECHNOLOGIES CORP		05/24/2012	BANK OF AMERICA		15,251,247	15,263,000		1FE
913017 BW 8	UNITED TECHNOLOGIES CORP		05/24/2012	CHASE SECURITIES		15,000,000	15,000,000		1FE
913017 BX 6	UNITED TECHNOLOGIES CORP		05/24/2012	CHASE SECURITIES		7,805,000	7,805,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
22576C D@ 7	CRESCENT POINT ENERGY	A	05/22/2012	DIRECT		5,000,000	5,000,000		2Z
292766 A# 9	ENERPLUS CORP	A	05/15/2012	CITIBANK, NEW YORK		15,000,000	15,000,000		2Z
318069 B* 1	FINNING INTERNATIONAL INC	A	04/03/2012	DIRECT		5,000,000	5,000,000		2FE
23636T AA 8	DANONE SA	F	05/29/2012	CHASE SECURITIES		22,780,225	22,849,000		1FE
R8047# AA 3	SOLVEIG GAS NORWAY AS	F	06/27/2012	DIRECT		25,000,000	25,000,000		1Z
3899999.	Total - Bonds - Industrial & Miscellaneous					250,782,420	251,209,458	0	XXX
8399997.	Total - Bonds - Part 3					1,070,012,137	1,043,302,618	3,138,437	XXX
8399999.	Total - Bonds					1,070,012,137	1,043,302,618	3,138,437	XXX
Preferred Stocks - Industrial and Miscellaneous									
69360J 68 5	PS BUSINESS PARKS INC		05/03/2012	WELLS FARGO WACHOVIA CORP	900,000.000	22,500,000			P2UFE
756109 80 7	REALTY INCOME CORP		04/12/2012	CITIGROUP GLOBAL MARKETS INC	790,392.000	20,000,632			P2LFE
828806 88 5	SIMON PROPERTY GROUP INC		06/27/2012	BARCLAYS CAPITAL	94,381.000	6,441,503			P2UFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					48,942,135	XXX	0	XXX
8999997.	Total - Preferred Stocks - Part 3					48,942,135	XXX	0	XXX
8999999.	Total - Preferred Stocks					48,942,135	XXX	0	XXX
Common Stocks - Industrial and Miscellaneous									
31339# 11 1	FEDERAL HOME LOAN BANK		04/05/2012	DIRECT	9,464.000	946,400	XXX		A
87612G 10 1	TARGA RESOURCES CORP		05/08/2012	MERRILL LYNCH INC	4,462.000	216,898	XXX		L
877409 10 2	TAYLOR WIMPEY PLC ADR	F	05/14/2012	DIRECT	433,770.000	120,849	XXX		L
9099999.	Total - Common Stocks - Industrial & Miscellaneous					1,284,147	XXX	0	XXX
9799997.	Total - Common Stocks - Part 3					1,284,147	XXX	0	XXX
9799999.	Total - Common Stocks					1,284,147	XXX	0	XXX
9899999.	Total - Preferred and Common Stocks					50,226,282	XXX	0	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					1,120,238,419	XXX	3,138,437	XXX

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

SCHEDULE D - PART 4

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

1	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
Bonds - U.S. Government																					
36202E H5 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		4,731	4,731	4,752	4,731				0		4,731			0	117	09/01/2035	1
36202E W6 2	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		8,886,359	8,886,359	9,326,512	8,926,984		(40,625)		(40,625)		8,886,359			0	230,149	04/01/2038	1
36202E WF 2	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		2,047,320	2,047,320	2,143,608	2,055,775		(8,455)		(8,455)		2,047,320			0	52,659	03/01/2038	1
36202E XV 6	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,778,853	1,778,853	1,868,838	1,786,931		(8,077)		(8,077)		1,778,853			0	47,029	05/01/2038	1
36203C 4X 7	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		591	591	602	592				0		591			0	20	01/01/2025	1
36203C 5X 6	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		6	6	6	6				0		6			0		11/01/2013	1
36204J UL 8	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		282	282	287	281		1		1		282			0	9	04/01/2026	1
36204P Z3 9	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		8	8	8	7				0		8			0		07/01/2016	1
36204U 2V 2	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		105	105	111	104		1		1		105			0	4	12/01/2024	1
36205K 2N 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		31	31	31	31		(1)		(1)		31			0	1	11/01/2026	1
36205K 3D 2	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		193	193	203	193				0		193			0	7	08/01/2025	1
36205K 6C 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		40	40	42	40				0		40			0	1	12/01/2016	1
36205K JK 9	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		3	3	3	2				0		3			0		11/01/2024	1
36205K ZH 8	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		867	867	913	868		(2)		(2)		867			0	33	01/01/2021	1
36205L 3L 2	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		96	96	101	96				0		96			0	4	08/01/2023	1
36205L J4 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		49	49	52	48		1		1		49			0	2	05/01/2024	1
36205L J8 4	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		147	147	155	145		2		2		147			0	6	05/01/2024	1
36205R 4B 0	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		4	4	4	4				0		4			0		08/01/2023	1
36205S BQ 7	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		28	28	29	28				0		28			0	1	07/01/2026	1
36205S CV 5	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		130	130	133	130				0		130			0	4	01/01/2021	1
36205X YK 4	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		8	8	9	8				0		8			0		09/01/2012	1
36206A H3 0	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		11	11	11	11				0		11			0		07/01/2014	1
36206D UK 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		690	690	703	696		(6)		(6)		690			0	27	11/01/2023	1
36206N RK 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		204	204	208	203		1		1		204			0	7	03/01/2026	1
36206P 2M 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		29	29	29	29				0		29			0	1	04/01/2025	1
36206Q 4V 7	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		83	83	85	83				0		83			0	3	11/01/2023	1
36206U QQ 5	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		51	51	52	51				0		51			0	2	08/01/2025	1
36206U ZD 4	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		115	115	117	115				0		115			0	4	01/01/2014	1
36206V 3A 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		103	103	104	102				0		103			0	3	02/01/2026	1
36206V RK 5	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		629	629	640	633		(4)		(4)		629			0	17	02/01/2023	1
36206W 4Q 5	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		159	159	167	159				0		159			0	6	08/01/2023	1
36206W ZP 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		264	264	278	264				0		264			0	10	03/01/2025	1
36206X UX 9	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		542	542	552	540		3		3		542			0	18	07/01/2025	1
36206Y 6P 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		17	17	18	17				0		17			0	1	07/01/2022	1
36207B VG 2	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		21	21	21	21				0		21			0	1	04/01/2026	1
36207D XG 6	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		78	78	79	77				0		78			0	3	05/01/2026	1
36207E DH 4	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		141	141	144	141				0		141			0	5	03/01/2025	1
36207F NR 8	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		47	47	48	47				0		47			0	2	05/01/2026	1
36207F Y9 6	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		3	3	3	3				0		3			0		11/01/2012	1
36207F Z6 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		29	29	30	29				0		29			0	1	05/01/2025	1
36207G DB 2	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		13	13	13	13				0		13			0		11/01/2021	1
36207H TH 0	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		63	63	65	63				0		63			0	2	01/01/2025	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
36207H U2	1 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		611	611	622	611				0		611			0	17	07/01/2024	1
36207H WG	8 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		22	22	23	22				0		22			0	1	02/01/2026	1
36207L R6	7 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		108	108	110	108				0		108			0	4	04/01/2026	1
36207P BD	0 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		22	22	23	22				0		22			0	1	05/01/2026	1
36207Q VB	0 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		2,359	2,359	2,402	2,359				0		2,359			0	64	12/01/2025	1
36209J XT	3 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		15,263	15,263	15,052	15,222		41		41		15,263			0	421	12/01/2023	1
36211A N8	5 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,788	1,788	1,764	1,788				0		1,788			0	57	11/01/2027	1
36213C P2	0 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		998	998	1,024	998				0		998			0	30	06/01/2030	1
362150 LS	1 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		110	110	98	110				0		110			0	4	09/01/2015	1
362154 MU	7 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		480	480	450	480				0		480			0	16	03/01/2016	1
362161 PM	7 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		2,457	2,457	2,302	2,455		2		2		2,457			0	80	11/01/2015	1
362162 NT	2 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,612	1,612	1,430	1,612				0		1,612			0	54	04/01/2016	1
362162 W3	9 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		273	273	288	271		2		2		273			0	10	03/01/2019	1
362163 J7	3 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,037	1,037	971	1,037				0		1,037			0	35	04/01/2016	1
362163 VP	9 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		181	181	191	180		1		1		181			0	7	03/01/2018	1
362163 WG	8 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		337	337	299	336		1		1		337			0	12	10/01/2015	1
362164 WV	3 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		398	398	354	398				0		398			0	13	07/01/2016	1
362164 XF	7 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		37	37	33	37				0		37			0	1	08/01/2016	1
362165 JZ	6 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,587	1,587	1,487	1,586		1		1		1,587			0	54	10/01/2016	1
362166 C5	7 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		698	698	619	697				0		698			0	23	11/01/2016	1
36216B UV	9 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		26	26	23	26				0		26			0	1	09/01/2016	1
36216G X7	8 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		527	527	494	526		2		2		527			0	17	12/01/2013	1
36216H A6	3 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		749	749	665	750				0		749			0	25	06/01/2016	1
36216L 3G	0 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		94	94	88	94				0		94			0	3	12/01/2015	1
36216N 3P	6 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		372	372	349	372				0		372			0	12	08/01/2015	1
36216N KK	8 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		255	255	238	254				0		255			0	9	05/01/2015	1
36216N KS	1 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		715	715	658	711		4		4		715			0	24	01/01/2013	1
36216P PC	6 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,085	1,085	963	1,085				0		1,085			0	36	04/01/2016	1
36216S E2	4 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		727	727	681	727				0		727			0	24	06/01/2016	1
362170 TC	6 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		100	100	89	100				0		100			0	3	03/01/2016	1
362171 KN	9 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		406	406	367	407		(1)		(1)		406			0	14	03/01/2017	1
362171 V6	4 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		78	78	69	78				0		78			0	3	01/01/2017	1
362174 KW	3 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		77	77	68	77				0		77			0	3	10/01/2016	1
362175 SR	3 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		357	357	323	358		(1)		(1)		357			0	13	02/01/2017	1
362176 J3	4 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		252	252	223	252				0		252			0	8	08/01/2016	1
36217A QC	7 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		439	439	389	439				0		439			0	15	07/01/2016	1
36217A QE	3 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		100	100	88	99		1		1		100			0	3	07/01/2016	1
36217A RF	9 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,309	1,309	1,227	1,309		1		1		1,309			0	44	12/01/2015	1
36217B QR	2 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		326	326	289	318		8		8		326			0	11	12/01/2016	1
36217C GK	6 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		286	286	254	286				0		286			0	10	06/01/2015	1
36217E KU	5 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		52	52	46	52				0		52			0	2	03/01/2017	1
36217F 3Y	3 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		205	205	182	205				0		205			0	7	12/01/2015	1
36217H M3	6 GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		91	91	81	91		1		1		91			0	3	09/01/2013	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
36217J XT 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		821	821	728	814		7		7		821			0	27	07/01/2013	1
36217K KB 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		30	30	26	29				0		30			0	1	10/01/2016	1
36217L YN 0	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		187	187	166	188		(1)		(1)		187			0	6	03/01/2017	1
36217M ZB 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		199	199	180	200				0		199			0	7	12/01/2016	1
36217N RJ 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		148	148	132	149				0		148			0	5	02/01/2017	1
36217P RU 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		350	350	310	350		(1)		(1)		350			0	12	01/01/2017	1
36217S C6 6	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		12	12	10	12				0		12			0		01/01/2013	1
36217S JF 9	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		6	6	5	3		2		2		6			0		02/01/2017	1
36217S L3 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		37	37	33	37				0		37			0	1	11/01/2015	1
36217U BJ 4	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		60	60	54	60				0		60			0	2	02/01/2017	1
36217V RZ 9	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		834	834	740	833		1		1		834			0	28	01/01/2016	1
36217W VD 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		3,100	3,100	2,752	3,098		2		2		3,100			0	87	02/01/2016	1
36217X WH 9	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		33	33	29	33				0		33			0	1	04/01/2017	1
36218A ED 7	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		486	486	439	487		(1)		(1)		486			0	17	03/01/2017	1
36218B SH 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		99	99	88	99				0		99			0	3	05/01/2016	1
36218K M8 7	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		371	371	335	372		(1)		(1)		371			0	13	02/01/2017	1
36218P MA 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		144	144	152	145		(1)		(1)		144			0	5	05/01/2014	1
36218P QS 8	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		126	126	133	126		1		1		126			0	5	11/01/2018	1
36218S J9 2	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		123	123	110	124				0		123			0	4	01/01/2017	1
36218W B9 1	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		20	20	18	20				0		20			0	1	01/01/2017	1
362192 RP 3	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,650	1,650	1,490	1,652		(3)		(3)		1,650			0	58	02/01/2017	1
36220H H4 5	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		38	38	41	38				0		38			0	1	11/01/2017	1
36241K XC 7	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,634,287	1,634,287	1,710,894	1,641,952		(7,665)		(7,665)		1,634,287			0	39,130	11/01/2037	1
36294T 5B 7	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		12,739	12,739	12,830	12,743		(5)		(5)		12,739			0	272	06/01/2036	1
36296Q L8 0	GOVERNMENT NATL MTG ASSN		06/01/2012	MBS PAYDOWN		1,097,750	1,097,750	1,152,123	1,103,469		(5,719)		(5,719)		1,097,750			0	29,411	02/01/2038	1
912810 DW 5	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,691,386	1,600,000	1,763,331	1,696,802		(5,416)		(5,416)		1,691,386			0	46,527	05/15/2016	1
912810 DX 3	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,624,440	1,500,000	1,713,240	1,630,879		(6,438)		(6,438)		1,624,440			0	45,124	11/15/2016	1
912810 EE 4	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,135,091	1,000,000	1,181,866	1,138,680		(3,589)		(3,589)		1,135,091			0	55,110	02/15/2020	1
912810 EK 0	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,129,857	1,000,000	1,165,773	1,132,614		(2,757)		(2,757)		1,129,857			0	52,679	08/15/2021	1
912810 EL 8	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,054,076	1,000,000	1,067,591	1,055,135		(1,059)		(1,059)		1,054,076			0	32,088	11/15/2021	1
912810 EP 9	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,843,192	1,500,000	1,933,384	1,849,871		(6,678)		(6,678)		1,843,192			0	69,293	02/15/2023	1
912810 FP 8	UNITED STATES OF AMERICA TREASURY		05/14/2012	DIRECT		116,884,115	94,500,000	118,975,843	117,124,199		(240,083)		(240,083)		116,884,115			0	3,391,418	02/15/2031	1
912810 QA 9	UNITED STATES OF AMERICA TREASURY		05/14/2012	DIRECT		9,830,329	10,000,000	9,820,433	9,828,947		1,382		1,382		9,830,329			0	260,577	02/15/2039	1
912810 QQ 4	UNITED STATES OF AMERICA TREASURY		05/14/2012	DIRECT		35,509,711	35,000,000	35,509,711					0		35,509,711			0	1,527,043	05/15/2041	1
912828 AJ 9	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		2,148,281	2,150,000	2,129,829	2,146,972		1,309		1,309		2,148,281			0	60,986	08/15/2012	1
912828 BH 2	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,638,365	1,640,000	1,633,881	1,638,049		316		316		1,638,365			0	45,190	08/15/2013	1
912828 CJ 7	UNITED STATES OF AMERICA TREASURY		04/09/2012	DIRECT		1,000,807	1,000,000	1,002,122	1,000,906		(99)		(99)		1,000,807			0	19,052	05/15/2014	1
0599999.	Total - Bonds - U.S. Government					191,005,449	167,405,799	194,167,984	155,829,333	0	(333,594)	0	(333,594)	0	191,005,449	0	0	0	6,005,537	XXX	XXX
Bonds - All Other Government																					
135087 YG 3	CANADA (GOVT OF)	C	06/01/2012	MATURITY		37,454,699	38,354,014	38,161,562	38,395,459		2,635		2,635	(179,166)	38,218,928	(764,229)		(764,229)	707,786	06/01/2012	1FE
1099999.	Total - Bonds - All Other Government					37,454,699	38,354,014	38,161,562	38,395,459	0	2,635	0	2,635	(179,166)	38,218,928	(764,229)	0	(764,229)	707,786	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31283G Z2 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		9,899	9,899	9,863	9,897		2		2		9,899			0	295	12/01/2025	1
31283H 5J 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		137,477	137,477	138,658	137,502		(25)		(25)		137,477			0	3,165	09/01/2033	1
31283H BX 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		10,071	10,071	10,289	10,093		(21)		(21)		10,071			0	275	12/01/2026	1
31283H PQ 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		5,873	5,873	5,939	5,881		(8)		(8)		5,873			0	128	09/01/2026	1
31283H QB 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		18,429	18,429	18,613	18,450		(20)		(20)		18,429			0	430	07/01/2030	1
31283H SA 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		28,829	28,829	29,116	28,812		16		16		28,829			0	630	03/01/2030	1
31283H WY 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		3,316	3,316	3,362	3,313		3		3		3,316			0	76	03/01/2032	1
31287L FT 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		418	418	422	417		1		1		418			0	10	11/01/2029	1
31287L GU 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		527	527	532	528				0		527			0	12	03/01/2030	1
31287L H2 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		287	287	290	287				0		287			0	7	10/01/2031	1
31287L R5 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		1,679	1,679	1,695	1,679		(1)		(1)		1,679			0	38	09/01/2030	1
31287L R6 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		292	292	295	292				0		292			0	7	11/01/2031	1
31287L WE 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		590	590	596	591				0		590			0	14	09/01/2029	1
31287L XB 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		304	304	307	307		(3)		(3)		304			0	7	11/01/2028	1
31287L ZY 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		3,464	3,464	3,499	3,461		3		3		3,464			0	79	12/01/2029	1
31287M NV 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		7,346	7,346	7,420	7,351		(5)		(5)		7,346			0	157	09/01/2028	1
31287M RS 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		7,809	7,809	7,886	7,826		(17)		(17)		7,809			0	174	10/01/2030	1
31287M US 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		121	121	119	121				0		121			0	3	11/01/2031	1
31287M UW 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		616	616	625	615		1		1		616			0	16	01/01/2029	1
31287M WB 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		119	119	120	119				0		119			0	3	10/01/2029	1
31287N 5T 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		633	633	639	633				0		633			0	15	01/01/2030	1
31287N E4 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		121	121	124	121				0		121			0	3	12/01/2030	1
31287N GQ 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		5,785	5,785	5,843	5,789		(4)		(4)		5,785			0	132	08/01/2030	1
31287P F8 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		24,934	24,934	25,183	24,937		(3)		(3)		24,934			0	681	12/01/2030	1
31287P GE 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		8,298	8,298	8,381	8,313		(14)		(14)		8,298			0	171	07/01/2030	1
31287P M2 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		14	14	14	14				0		14			0		04/01/2017	1
31287P S2 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		16,026	16,026	16,230	16,028		(3)		(3)		16,026			0	434	05/01/2031	1
31287Q JJ 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		61,044	61,044	61,651	61,137		(93)		(93)		61,044			0	1,234	04/01/2030	1
31287Q P9 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		170	170	171	169				0		170			0	4	07/01/2028	1
31287Q PM 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		593	593	599	593				0		593			0	14	04/01/2031	1
31287Q ZV 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		64,485	64,485	65,127	64,499		(14)		(14)		64,485			0	1,518	05/01/2030	1
31287R SY 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		4,925	4,925	4,974	4,926		(1)		(1)		4,925			0	91	11/01/2028	1
31287V 6K 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		182	182	178	182				0		182			0	5	11/01/2031	1
31287X CB 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		436	436	428	436				0		436			0	12	09/01/2031	1
31288B EL 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		16,695	16,695	16,861	16,690		5		5		16,695			0	374	12/01/2030	1
31288C SX 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		114,738	114,738	115,880	114,610		129		129		114,738			0	3,001	12/01/2031	1
31288C TF 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		2,387	2,387	2,411	2,383		4		4		2,387			0	55	08/01/2031	1
31288C ZQ 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		6,213	6,213	6,275	6,199		14		14		6,213			0	143	07/01/2031	1
31288D DR 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		935	935	947	933		2		2		935			0	21	12/01/2032	1
31288D ED 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		409,626	409,626	414,854	409,861		(235)		(235)		409,626			0	9,514	11/01/2031	1
31288D UH 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		25,723	25,723	26,277	25,676		46		46		25,723			0	757	03/01/2031	1
31288D UJ 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		44,886	44,886	45,854	44,863		23		23		44,886			0	1,106	09/01/2031	1
31288E UN 5	FED HOME LOAN MTG CORP		04/01/2012	MBS PAYDOWN		176,469	176,469	178,721	177,854		(1,385)		(1,385)		176,469			0	3,235	05/01/2012	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31288F 4Y 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		6,440	6,440	6,597	6,449		(9)		(9)		6,440			0	129	05/01/2032	1
31288F VE 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		11,568	11,568	11,729	11,575		(7)		(7)		11,568			0	246	02/01/2032	1
31288F W7 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		428	428	432	429				0		428			0	8	08/01/2031	1
31288F YD 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		57	57	58	57				0		57			0	1	11/01/2027	1
31288G 6D 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		930	930	950	930				0		930			0	23	01/01/2032	1
31288G HL 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		118	118	120	117				0		118			0	3	04/01/2032	1
31288G JV 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		57,336	57,336	57,906	57,366		(30)		(30)		57,336			0	1,550	06/01/2031	1
31288G VJ 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		15,480	15,480	15,814	15,405		75		75		15,480			0	463	12/01/2030	1
31288G YJ 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		466,187	466,187	471,318	466,520		(332)		(332)		466,187			0	10,952	02/01/2032	1
31288G YP 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		6,899	6,899	6,995	6,903		(3)		(3)		6,899			0	181	12/01/2031	1
31288H 7J 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		6,053	6,053	6,113	6,045		8		8		6,053			0	150	04/01/2032	1
31288H BW 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		876	876	895	877				0		876			0	22	10/01/2029	1
31288H D8 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		154	154	156	153				0		154			0	4	12/01/2029	1
31288H EJ 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		3,767	3,767	3,804	3,766		1		1		3,767			0	85	02/01/2032	1
31288H KW 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		182	182	184	182				0		182			0	4	11/01/2031	1
31288H PV 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		37,697	37,697	38,618	37,706		(9)		(9)		37,697			0	754	02/01/2031	1
31288H Q9 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		15,264	15,264	15,415	15,250		13		13		15,264			0	353	07/01/2032	1
31288H V3 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		1,163	1,163	1,174	1,161		2		2		1,163			0	27	07/01/2032	1
31288H XB 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		780	780	787	779				0		780			0	18	08/01/2031	1
31288J 2K 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		62,504	62,504	63,126	62,449		55		55		62,504			0	1,656	03/01/2033	1
31288J AG 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		4,717	4,717	4,764	4,707		10		10		4,717			0	108	12/01/2031	1
31288J D5 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		299	299	310	310		(10)		(10)		299			0	7	03/01/2030	1
31288J HD 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		476	476	486	476				0		476			0	12	05/01/2032	1
31288J JE 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		126	126	128	126				0		126			0	3	11/01/2031	1
31288J R9 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		43	43	44	43				0		43			0	1	11/01/2026	1
31288J UH 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		52,714	52,714	53,452	52,634		80		80		52,714			0	1,102	04/01/2032	1
31288J W5 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		87	87	88	87				0		87			0	2	08/01/2032	1
31288J YK 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		1,205	1,205	1,217	1,206		(1)		(1)		1,205			0	28	09/01/2030	1
31288J YL 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		9,382	9,382	9,488	9,364		17		17		9,382			0	176	03/01/2031	1
31288K B3 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		14,397	14,397	14,540	14,390		7		7		14,397			0	268	03/01/2033	1
31288K B8 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		75	75	77	75				0		75			0	2	04/01/2026	1
3128F5 KA 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		242	242	247	242				0		242			0	7	10/01/2022	1
3128F9 S9 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		37	37	38	37				0		37			0	1	09/01/2024	1
3128FL MH 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		91	91	93	91				0		91			0	2	04/01/2025	1
3128FV AZ 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		2,840	2,840	2,901	2,863		(24)		(24)		2,840			0	92	08/01/2027	1
3128FV KX 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		4	4	5	4				0		4			0		09/01/2013	1
3128FY RM 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		430	430	440	431				0		430			0	12	02/01/2026	1
3128K0 2T 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		30,473	30,473	29,812	30,535		(62)		(62)		30,473			0	562	03/01/2034	1
3128K0 K7 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		32,351	32,351	31,649	32,335		16		16		32,351			0	803	10/01/2034	1
3128K0 VA 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		1,483	1,483	1,451	1,482		1		1		1,483			0	34	11/01/2034	1
3128K1 LG 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		24,480	24,480	23,949	24,412		68		68		24,480			0	618	12/01/2034	1
3128K5 6N 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		49,113	49,113	49,827	49,157		(44)		(44)		49,113			0	1,033	01/01/2035	1
3128K6 G9 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		2,311	2,311	2,345	2,313		(2)		(2)		2,311			0	50	09/01/2030	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
3128K6 GH 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		23,467	23,467	23,808	23,516		(49)		(49)		23,467			0	506	07/01/2034	1
3128KV GV 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		2,880	2,880	2,895	2,882		(2)		(2)		2,880			0	72	04/01/2037	1
3128LX BR 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		173,066	173,066	174,553	173,041		25		25		173,066			0	4,074	07/01/2034	1
3128M4 J3 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		16,894	16,894	17,338	16,931		(37)		(37)		16,894			0	506	08/01/2035	1
3128M5 AR 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		125,408	125,408	116,600	123,968		1,439		1,439		125,408			0	2,364	11/01/2034	1
3128M5 CD 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		48,808	48,808	50,680	48,708		100		100		48,808			0	1,329	07/01/2031	1
3128M5 QZ 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		181,089	181,089	191,672	182,267		(1,178)		(1,178)		181,089			0	4,618	11/01/2036	1
3128M9 CN 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		132,591	132,591	134,787			(5)		(5)		132,591			0	331	12/01/2041	1
3128NH 6F 5	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		6,356	6,356	6,399	6,358		(2)		(2)		6,356			0	194	02/01/2037	1
3128NH V4 2	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		272	272	275	272				0		272			0	7	03/01/2037	1
312913 X5 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		98,405	98,405	93,146	98,283		121		121		98,405			0	2,973	12/01/2022	1
312915 AX 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		158,190	158,190	135,732	157,352		838		838		158,190			0	4,053	08/01/2021	1
312915 FC 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		200,727	200,727	190,954	200,340		386		386		200,727			0	5,392	04/01/2023	1
31292G TP 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		1,874	1,874	1,915	1,879		(5)		(5)		1,874			0	56	08/01/2026	1
31292G V4 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		1,231	1,231	1,257	1,234		(3)		(3)		1,231			0	30	09/01/2026	1
31292G VT 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		223	223	228	224		(1)		(1)		223			0	6	09/01/2023	1
31292G WG 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		587	587	600	588		(1)		(1)		587			0	16	03/01/2027	1
31292G WT 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		547	547	559	548		(1)		(1)		547			0	15	05/01/2027	1
31292G X6 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		2,217	2,217	2,265	2,220		(3)		(3)		2,217			0	61	07/01/2027	1
31292G XD 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		838	838	856	839		(2)		(2)		838			0	23	04/01/2027	1
31292H M8 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		2,967	2,967	2,996	2,972		(5)		(5)		2,967			0	68	05/01/2030	1
31292H NF 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		48,624	48,624	49,108	48,674		(50)		(50)		48,624			0	1,066	06/01/2030	1
31292H P9 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		160	160	162	160				0		160			0	4	07/01/2020	1
31292H QQ 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		35,147	35,147	35,496	35,183		(36)		(36)		35,147			0	797	12/01/2030	1
31292H S8 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		10,964	10,964	11,103	10,964				0		10,964			0	249	11/01/2031	1
31292H SR 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		69,109	69,109	69,991	69,135		(26)		(26)		69,109			0	1,598	08/01/2031	1
31292H SZ 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		4,010	4,010	4,050	4,010				0		4,010			0	92	10/01/2031	1
31292H UP 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		319,780	319,780	324,676	319,734		46		46		319,780			0	7,202	12/01/2031	1
31292H VU 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		7,178	7,178	7,270	7,175		3		3		7,178			0	163	03/01/2032	1
31292H WM 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		111,921	111,921	113,074	111,872		49		49		111,921			0	2,525	04/01/2032	1
31292H X3 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		343,631	343,631	347,535	343,602		29		29		343,631			0	7,106	07/01/2032	1
31292H XA 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		519,140	519,140	526,493	518,870		270		270		519,140			0	12,035	05/01/2032	1
31292H XB 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		168,927	168,927	173,836	169,051		(124)		(124)		168,927			0	3,509	05/01/2032	1
31292H YL 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		3,103	3,103	3,169	3,104		(2)		(2)		3,103			0	83	06/01/2032	1
31292H YT 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		219,718	219,718	222,215	219,718				0		219,718			0	4,540	08/01/2032	1
31292H ZM 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		71,306	71,306	72,124	71,323		(17)		(17)		71,306			0	1,491	08/01/2032	1
31292K 6A 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		7,603,652	7,603,652	7,638,106	7,608,796		(5,144)		(5,144)		7,603,652			0	120,461	06/01/2040	1
31293E PH 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		741	741	749	740		1		1		741			0	17	09/01/2024	1
31293H 3C 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		358	358	361	360		(2)		(2)		358			0	8	07/01/2026	1
31293J 6A 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		39	39	39	39				0		39			0	1	11/01/2022	1
31293J ZB 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		50	50	51	50				0		50			0	1	02/01/2026	1
31293L KR 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		29	29	29	29				0		29			0	1	07/01/2022	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31293Q T3 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		128	128	131	128				0		128			0	4	07/01/2024	1
31293V DL 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		950	950	971	950				0		950			0	26	06/01/2026	1
31294E JF 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		22	22	23	22				0		22			0	1	07/01/2022	1
31296J 2F 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		406	406	412	406				0		406			0	9	12/01/2030	1
31296J C2 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		350	350	353	351		(1)		(1)		350			0	8	06/01/2032	1
31296J E7 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		458	458	462	458				0		458			0	10	04/01/2032	1
31296J GT 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		2,842	2,842	2,870	2,842				0		2,842			0	65	08/01/2032	1
31296J SB 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		106	106	107	106				0		106			0	2	12/01/2028	1
31296J VP 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		64,053	64,053	64,690	64,020		33		33		64,053			0	1,243	07/01/2032	1
31296J VQ 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		114,619	114,619	115,759	114,851		(232)		(232)		114,619			0	2,574	05/01/2032	1
31296J VR 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		5,511	5,511	5,565	5,514		(4)		(4)		5,511			0	126	09/01/2032	1
31296J VS 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		8,090	8,090	8,170	8,083		7		7		8,090			0	185	03/01/2031	1
31296K EQ 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		57,860	57,860	58,544	57,867		(6)		(6)		57,860			0	1,138	07/01/2032	1
31296K TN 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		2,848	2,848	2,890	2,849		(1)		(1)		2,848			0	75	08/01/2032	1
31296L 5M 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		470	470	477	469				0		470			0	11	07/01/2031	1
31296L FD 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		373,230	373,230	377,641	373,194		35		35		373,230			0	7,361	04/01/2032	1
31296L JQ 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		129,634	129,634	131,166	129,574		60		60		129,634			0	2,363	05/01/2032	1
31296M 6J 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		69,286	69,286	70,082	69,292		(6)		(6)		69,286			0	1,470	09/01/2032	1
31296M 6U 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		1,308	1,308	1,336	1,308				0		1,308			0	33	01/01/2032	1
31296M GN 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		9,670	9,670	9,879	9,690		(20)		(20)		9,670			0	261	03/01/2032	1
31296M HH 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		59,728	59,728	60,407	59,687		41		41		59,728			0	1,222	11/01/2032	1
31296M L4 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		59,334	59,334	60,015	59,255		79		79		59,334			0	1,301	01/01/2033	1
31296M VC 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		24,831	24,831	25,366	24,834		(3)		(3)		24,831			0	742	06/01/2032	1
31296M VW 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		53,754	53,754	54,535	53,736		17		17		53,754			0	1,346	02/01/2033	1
31296N BE 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		438,749	438,749	443,935	438,465		284		284		438,749			0	8,554	06/01/2032	1
31296N DV 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		182,565	182,565	184,640	182,544		21		21		182,565			0	3,785	08/01/2032	1
31296N JW 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		518	518	526	517		1		1		518			0	12	07/01/2032	1
31296N RN 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		181,824	181,824	183,890	181,853		(29)		(29)		181,824			0	3,142	08/01/2031	1
31296Q HM 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		428,720	428,720	433,786	428,853		(133)		(133)		428,720			0	9,025	02/01/2033	1
31296Q SZ 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		95,322	95,322	96,405	95,363		(41)		(41)		95,322			0	1,799	06/01/2032	1
31296R QM 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		147,547	147,547	149,224	147,409		138		138		147,547			0	3,533	10/01/2032	1
31296S 3G 9	FED HOME LOAN MTG CORP		05/01/2012	MBS PAYDOWN		374	374	380	374				0		374			0	7	04/01/2033	1
31296T GJ 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		36,847	36,847	37,266	36,847				0		36,847			0	806	11/01/2032	1
31296T PN 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		286,687	286,687	290,075	286,687				0		286,687			0	6,021	09/01/2032	1
31296U PG 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		92,665	92,665	93,718	92,665				0		92,665			0	1,838	11/01/2032	1
31296U PU 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		303,515	303,515	307,103	303,515				0		303,515			0	6,334	08/01/2032	1
31296X 5W 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		92,366	92,366	93,433	92,366				0		92,366			0	1,606	10/01/2031	1
31296X 6P 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		123,066	123,066	124,488	123,066				0		123,066			0	2,613	12/01/2032	1
31296Y AK 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		196,220	196,220	198,487	196,220				0		196,220			0	4,416	07/01/2032	1
31297A VP 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		119,643	119,643	121,025	119,643				0		119,643			0	2,690	04/01/2033	1
31297B K7 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		65,052	65,052	65,793	65,052				0		65,052			0	1,355	03/01/2033	1
31297N KN 5	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		484,473	484,473	487,425	484,382		91		91		484,473			0	11,499	10/01/2034	1
31297Q ZY 8	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		15,330	15,330	14,997	15,325		5		5		15,330			0	351	09/01/2033	1

SCHEDULE D - PART 4

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31297T MS 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		296,858	296,858	298,934	296,962		(104)		(104)		296,858			0	6,677	03/01/2035	1
31297U 5X 4	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		16,239	16,239	16,475	16,260		(22)		(22)		16,239			0	403	11/01/2032	1
31297U PG 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		210,941	210,941	212,416	211,061		(120)		(120)		210,941			0	4,417	01/01/2035	1
31297V UG 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		311,771	311,771	307,947	311,461		310		310		311,771			0	7,795	11/01/2034	1
31298M DQ 7	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		310	310	313	310				0		310			0	8	03/01/2031	1
31298R H4 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		720	720	727	720				0		720			0	17	06/01/2029	1
31298S PG 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		1,468	1,468	1,500	1,469		(1)		(1)		1,468			0	36	05/01/2027	1
31298W 2T 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		25	25	25	25				0		25			0	1	09/01/2022	1
31298W NG 6	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		201	201	203	201				0		201			0	5	08/01/2031	1
31298Y AW 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		228	228	230	231		(3)		(3)		228			0	5	11/01/2031	1
31298Y WM 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		2,145	2,145	2,167	2,146		(1)		(1)		2,145			0	49	06/01/2031	1
31335G LX 1	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		1,396	1,396	1,427	1,399		(2)		(2)		1,396			0	41	03/01/2024	1
31335G NJ 0	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		3,034	3,034	3,109	3,042		(8)		(8)		3,034			0	67	12/01/2024	1
31335H SA 2	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		131	131	136	131				0		131			0	3	04/01/2021	1
31335H X7 3	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		866	866	885	865		1		1		866			0	22	07/01/2022	1
3133T6 M9 9	FED HOME LOAN MTG CORP		06/01/2012	MBS PAYDOWN		42,734	42,734	42,359	42,719		15		15		42,734			0	1,366	10/01/2025	1
313401 XK 2	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		70	70	62	70				0		70			0	3	10/01/2016	1
313401 XQ 9	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		135	135	121	135		1		1		135			0	5	10/01/2016	1
31340Y AE 9	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		6,595	6,595	6,892	6,612		(18)		(18)		6,595			0	309	04/15/2019	1
31340Y BT 5	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		12,688	12,688	11,601	12,614		73		73		12,688			0	544	06/15/2018	1
31340Y CX 5	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		7,828	7,828	7,339	7,782		47		47		7,828			0	380	09/15/2015	1
313442 G8 2	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		36	36	32	36				0		36			0	2	05/01/2017	1
313443 PG 2	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		76	76	69	75				0		76			0	4	02/01/2017	1
313445 6Q 6	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		239	239	213	237		2		2		239			0	9	02/01/2016	1
31344M KB 6	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		38	38	34	38				0		38			0	2	12/01/2016	1
31344S GF 9	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		25	25	22	25				0		25			0	1	09/01/2015	1
31344U U3 5	FED HOME LOAN MTG CORP		03/01/2012	MBS PAYDOWN		57	57	52	56		2		2		57			0	2	05/01/2012	1
31344X AT 4	FED HOME LOAN MTG CORP		06/15/2012	VARIOUS		16	16	14	16				0		16			0	1	05/01/2015	1
31345G RL 9	FED HOME LOAN MTG CORP		06/01/2012	VARIOUS		1,632	1,632	1,477	1,634		(3)		(3)		1,632			0	69	03/01/2017	1
31358R 4X 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		27,402	27,402	26,177	27,358		44		44		27,402			0	866	01/01/2023	1
31358T LW 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		64,138	64,138	59,754	63,931		207		207		64,138			0	2,056	02/01/2023	1
31359G UM 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		801,613	801,613	755,912	799,355		2,258		2,258		801,613			0	20,266	12/01/2023	1
313602 QB 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		510	510	509	510				0		510			0	26	01/01/2017	1
313637 FB 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,194	2,194	2,194	2,194				0		2,194			0	61	03/01/2028	1
313637 FH 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,456	2,456	2,456	2,456				0		2,456			0	68	07/01/2028	1
313637 LM 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,743	1,743	1,743	1,743				0		1,743			0	45	07/01/2029	1
31368H KA 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		11,693	11,693	11,588	11,685		7		7		11,693			0	348	02/01/2026	1
31368H KP 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		7,841	7,841	7,379	7,797		44		44		7,841			0	194	07/01/2027	1
31368H NG 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,276,888	2,276,888	2,434,135	2,297,326		(20,439)		(20,439)		2,276,888			0	57,221	09/01/2037	1
31371E 6V 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,962	2,962	3,012	2,958		5		5		2,962			0	104	03/01/2024	1
31371F FR 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,338	2,338	2,377	2,334		4		4		2,338			0	66	09/01/2024	1
31371F J8 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,223	2,223	2,089	2,221		2		2		2,223			0	58	11/01/2024	1
31371F KE 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,021	2,021	2,055	2,014		7		7		2,021			0	60	12/01/2024	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31371G 2R 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		154	154	156	154				0		154			0	4	05/01/2023	1
31371G BC 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		314	314	310	314				0		314			0	9	03/01/2026	1
31371G CX 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		37	37	37	37				0		37			0	1	11/01/2017	1
31371G DB 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		437	437	444	437				0		437			0	13	06/01/2026	1
31371G GT 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,893	4,893	4,972	4,897		(4)		(4)		4,893			0	152	12/01/2026	1
31371H DQ 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,981	2,981	2,998	2,983		(1)		(1)		2,981			0	80	06/01/2027	1
31371H GY 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		21,778	21,778	22,170	21,784		(6)		(6)		21,778			0	476	02/01/2027	1
31371H HQ 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		133	133	132	133				0		133			0	3	04/01/2024	1
31371H JY 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		12,219	12,219	12,333	12,206		13		13		12,219			0	253	12/01/2027	1
31371H NM 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		454	454	426	453		2		2		454			0	11	07/01/2027	1
31371H QW 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		215	215	218	215				0		215			0	6	11/01/2026	1
31371H VJ 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		110	110	110	110				0		110			0	3	09/01/2020	1
31371H X8 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,928	5,928	5,574	5,897		31		31		5,928			0	148	06/01/2027	1
31371K 2Z 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		34,051	34,051	34,657	34,093		(43)		(43)		34,051			0	777	01/01/2032	1
31371K 3A 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		108,892	108,892	110,081	109,013		(120)		(120)		108,892			0	2,464	02/01/2032	1
31371K 4K 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		14,205	14,205	14,460	14,230		(25)		(25)		14,205			0	329	04/01/2032	1
31371K 4L 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,646	1,646	1,697	1,650		(4)		(4)		1,646			0	42	02/01/2032	1
31371K 5Z 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		23,275	23,275	23,693	23,286		(11)		(11)		23,275			0	534	10/01/2022	1
31371K 6C 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		315,055	315,055	320,761	315,564		(509)		(509)		315,055			0	7,086	04/01/2032	1
31371K VF 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		177,782	177,782	180,976	178,128		(347)		(347)		177,782			0	4,041	09/01/2031	1
31371K WH 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		22,214	22,214	22,057	22,196		17		17		22,214			0	506	10/01/2031	1
31371K XS 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		21,084	21,084	21,463	21,085				0		21,084			0	470	04/01/2022	1
31371K ZA 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		12,227	12,227	12,319	12,233		(6)		(6)		12,227			0	281	11/01/2031	1
31371L A6 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		45,781	45,781	45,962	45,792		(10)		(10)		45,781			0	1,040	07/01/2032	1
31371L DH 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		3,847	3,847	3,883	3,850		(3)		(3)		3,847			0	90	10/01/2032	1
31371L FY 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		8,929	8,929	9,012	8,938		(9)		(9)		8,929			0	201	12/01/2032	1
31371L HD 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		7,308	7,308	7,376	7,317		(9)		(9)		7,308			0	167	12/01/2032	1
31372B LU 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		137	137	139	137				0		137			0	3	09/01/2022	1
31373Q GN 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4	4	5	4				0		4			0		09/01/2012	1
31373Q N3 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		17	17	18	17				0		17			0	1	01/01/2023	1
31373T 3E 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		412	412	429	411		1		1		412			0	15	12/01/2023	1
31373T JQ 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		259	259	269	255		4		4		259			0	9	01/01/2022	1
31373U ER 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		14	14	14	19		(6)		(6)		14			0		08/01/2024	1
31373U JT 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		943	943	959	941		3		3		943			0	29	01/01/2024	1
31373V K2 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		49	49	51	49		1		1		49			0	2	05/01/2024	1
31373W 5K 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		15	15	15	15				0		15			0	1	11/01/2021	1
31374B VW 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		61	61	63	60		1		1		61			0	2	03/01/2025	1
31374B ZZ 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		85	85	88	84		1		1		85			0	3	06/01/2020	1
31374E BM 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		70	70	73	69		1		1		70			0	2	05/01/2025	1
31374F 6W 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,015	1,015	1,007	1,014		1		1		1,015			0	27	08/01/2025	1
31374G DK 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		349	349	344	348		1		1		349			0	11	05/01/2025	1
31374L GV 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		60	60	62	59		1		1		60			0	2	06/01/2025	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31374N RS 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		3	3	3	3				0		3			0		09/01/2012	1
31374T 2X 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,644	1,644	1,557	1,636		8		8		1,644			0	42	09/01/2027	1
31374T AK 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,753	1,753	1,782	1,757		(4)		(4)		1,753			0	44	04/01/2026	1
31374T DR 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		9,550	9,550	9,703	9,569		(19)		(19)		9,550			0	239	10/01/2026	1
31374T E3 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		238	238	241	238				0		238			0	6	02/01/2026	1
31374T HQ 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,291	1,291	1,312	1,293		(2)		(2)		1,291			0	31	12/01/2026	1
31374T NX 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		9,238	9,238	9,066	9,229		9		9		9,238			0	256	05/01/2027	1
31374T RM 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		15,003	15,003	14,099	14,915		89		89		15,003			0	371	07/01/2027	1
31374T RX 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,474	4,474	4,204	4,448		26		26		4,474			0	111	07/01/2027	1
31374T RZ 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		6,954	6,954	6,762	6,942		12		12		6,954			0	199	10/01/2026	1
31374T VN 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		124	124	126	124				0		124			0	3	12/01/2020	1
31374U KJ 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		248	248	248	248				0		248			0	7	10/01/2025	1
31375M XC 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,715	5,715	5,807	5,719		(4)		(4)		5,715			0	143	04/01/2024	1
31376E X5 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		17	17	17	17				0		17			0		09/01/2022	1
31376H KM 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,127	1,127	1,111	1,129		(2)		(2)		1,127			0	33	12/01/2027	1
31376L GJ 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		32	32	31	32				0		32			0	1	01/01/2025	1
31376Q PQ 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		124	124	123	124				0		124			0	4	02/01/2026	1
31376T BB 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		8	8	8	8				0		8			0		11/01/2016	1
31376V QT 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		10	10	11	11				0		10			0		12/01/2019	1
31377C K9 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		139	139	131	140		(1)		(1)		139			0	3	11/01/2026	1
31377C M4 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		166	166	168	166				0		166			0	5	02/01/2014	1
31377X LR 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		16	16	16	16				0		16			0		09/01/2022	1
31378A A3 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		69	69	70	70		(1)		(1)		69			0	2	12/01/2024	1
31378B 5Q 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		631	631	622	631				0		631			0	18	01/01/2018	1
31378B 5V 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		206	206	203	206				0		206			0	6	12/01/2019	1
31378C B7 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		384	384	379	385		(1)		(1)		384			0	11	07/01/2027	1
31378C B9 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		98	98	97	98				0		98			0	3	10/01/2023	1
31378D T8 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		64	64	63	63				0		64			0	2	01/01/2026	1
31378D X3 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		11,117	11,117	10,964	11,128		(11)		(11)		11,117			0	263	09/01/2026	1
31378D X6 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		136	136	135	137				0		136			0	4	11/01/2027	1
31378D XM 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		111	111	110	111				0		111			0	3	07/01/2027	1
31378D XW 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		20,968	20,968	20,680	21,017		(48)		(48)		20,968			0	726	01/01/2026	1
31378E Z3 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		131	131	129	131				0		131			0	4	12/01/2026	1
31378F G2 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		35	35	35	35				0		35			0	1	01/01/2027	1
31378F XP 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5	5	5	5				0		5			0		11/01/2014	1
31378H G5 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		24	24	24	24				0		24			0	1	05/01/2023	1
31378J AR 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		51	51	50	51				0		51			0	1	09/01/2016	1
31378J EZ 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		60	60	62	60				0		60			0	2	03/01/2023	1
31378L CH 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		132	132	134	132		1		1		132			0	4	10/01/2024	1
31378L CK 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,275	1,275	1,258	1,277		(1)		(1)		1,275			0	37	12/01/2025	1
31378L CM 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		784	784	773	785		(1)		(1)		784			0	23	06/01/2027	1
31378L CS 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		839	839	827	839				0		839			0	25	09/01/2025	1
31378L JR 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		313	313	318	313				0		313			0	12	11/01/2017	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31378L M6	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		291	291	287	291				0		291			0	8	11/01/2026	1
31378L ZR	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		286	286	282	286				0		286			0	8	11/01/2027	1
31378N ET	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,745	2,745	2,707	2,741		4		4		2,745			0	65	02/01/2027	1
31378P HR	7 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		554	554	563	555				0		554			0	17	03/01/2027	1
31378P X3	2 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		107	107	109	107				0		107			0	3	02/01/2026	1
31378P Z6	3 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		17	17	17	17				0		17			0	1	11/01/2018	1
31378P ZQ	9 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		97	97	96	97				0		97			0	3	11/01/2026	1
31378Q 4X	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		32	32	31	32				0		32			0	1	03/01/2027	1
31378Q GX	3 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,376	4,376	4,316	4,374		2		2		4,376			0	106	11/01/2026	1
31378Q LG	4 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		40	40	40	40				0		40			0	1	09/01/2023	1
31378Q LQ	2 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		542	542	534	543		(1)		(1)		542			0	16	11/01/2027	1
31378Q LU	3 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,700	1,700	1,677	1,700		1		1		1,700			0	50	03/01/2027	1
31378R KF	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		226	226	229	225		1		1		226			0	7	09/01/2027	1
31378T KC	8 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		37	37	36	37				0		37			0	1	11/01/2026	1
31378T LY	9 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		100	100	102	100				0		100			0	3	12/01/2027	1
31379B YH	0 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		441	441	417	444		(3)		(3)		441			0	12	12/01/2027	1
31379C WJ	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		76	76	77	76				0		76			0	2	12/01/2027	1
31379D F9	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		117	117	116	117				0		117			0	3	12/01/2021	1
31379L VX	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		16	16	15	16				0		16			0		09/01/2016	1
31379N X5	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		38	38	35	38				0		38			0	1	07/01/2025	1
31379U BM	2 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		369	369	347	366		3		3		369			0	9	03/01/2017	1
31380C PJ	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		397	397	403	397				0		397			0	10	05/01/2028	1
31380H H7	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		107	107	103	108		(1)		(1)		107			0	3	03/01/2028	1
31380H Q8	3 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		223	223	220	223				0		223			0	7	09/01/2025	1
31380L F2	9 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		251	251	236	252		(1)		(1)		251			0	6	01/01/2025	1
31380Q VP	9 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		143	143	143	143				0		143			0	4	01/01/2027	1
31380R J2	2 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		140	140	134	140		(1)		(1)		140			0	4	01/01/2028	1
31380R P6	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		955	955	970	956		(1)		(1)		955			0	21	07/01/2027	1
31380U 5W	4 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		361	361	340	361				0		361			0	9	09/01/2028	1
31380U DD	7 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		25	25	25	25				0		25			0	1	09/01/2024	1
31380U MK	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		143	143	134	143				0		143			0	4	12/01/2028	1
31380W QH	0 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		99	99	93	99				0		99			0	2	02/01/2027	1
31380X HK	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		40	40	37	37		3		3		40			0	1	07/01/2025	1
31380X X6	4 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		155	155	146	155				0		155			0	4	03/01/2026	1
31380Y B6	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		173	173	162	173				0		173			0	4	06/01/2027	1
31380Y E5	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		995	995	935	994		2		2		995			0	25	06/01/2026	1
31380Y E6	3 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		912	912	857	908		5		5		912			0	22	01/01/2027	1
31380Y Q8	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,552	4,552	4,277	4,409		143		143		4,552			0	136	03/01/2028	1
31381A EC	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,635	2,635	2,476	2,632		3		3		2,635			0	54	08/01/2027	1
31381A VU	2 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		252	252	236	251				0		252			0	6	09/01/2028	1
31381B 2H	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,895	5,895	5,990	5,907		(12)		(12)		5,895			0	144	02/01/2027	1
31381B CU	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		572	572	538	565		8		8		572			0	13	09/01/2026	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31381F XR 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		9	9	8	9				0		9			0		11/01/2015	1
31382D J8 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		510	510	491	508		1		1		510			0	13	07/01/2023	1
31382D WC 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		42	42	42	42				0		42			0	1	08/01/2028	1
31382D WF 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		34	34	35	34				0		34			0	1	06/01/2029	1
31382E BT 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		92	92	87	92				0		92			0	2	01/01/2029	1
31382G P8 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		27	27	25	27				0		27			0	1	01/01/2017	1
31382J 5A 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		412	412	387	412				0		412			0	10	03/01/2026	1
31382K 2M 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		101	101	103	101				0		101			0	3	09/01/2025	1
31382K V7 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,475	2,475	2,323	2,471		4		4		2,475			0	62	11/01/2025	1
31382L UJ 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		538	538	506	506		32		32		538			0	13	01/01/2029	1
31382M DH 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		8,376	8,376	8,109	8,370		6		6		8,376			0	210	02/01/2028	1
31382N 3M 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,643	1,643	1,672	1,644		(1)		(1)		1,643			0	45	01/01/2023	1
31382N 4Z 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		10,414	10,414	9,786	10,401		13		13		10,414			0	258	10/01/2027	1
31382P QB 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		213	213	200	211		1		1		213			0	6	09/01/2013	1
31382Q B9 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		41	41	39	42				0		41			0	1	09/01/2025	1
31382R 3L 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		556	556	561	555		1		1		556			0	17	01/01/2028	1
31382R D6 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		3,139	3,139	2,945	3,132		6		6		3,139			0	65	06/01/2027	1
31382S 3J 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		34	34	32	34				0		34			0	1	12/01/2023	1
31382S E7 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		779	779	754	778		1		1		779			0	21	04/01/2027	1
31382T 4K 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		41	41	39	41				0		41			0	1	11/01/2028	1
31382U 4U 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		46	46	47	46				0		46			0	1	11/01/2012	1
31382V A2 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		25	25	24	24		1		1		25			0	1	07/01/2024	1
31382Y R8 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		391	391	392	391				0		391			0	10	03/01/2028	1
31383A G3 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		43	43	44	43				0		43			0	1	05/01/2026	1
31383A R6 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		10	10	9	10				0		10			0		07/01/2016	1
31383A XW 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		14,423	14,423	13,964	14,453		(29)		(29)		14,423			0	465	12/01/2021	1
31383B FJ 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4	4	4	4				0		4			0		11/01/2013	1
31383C U9 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,569	1,569	1,585	1,570				0		1,569			0	47	07/01/2025	1
31383C UQ 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		909	909	917	908				0		909			0	23	09/01/2025	1
31383C VQ 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		11,088	11,088	11,196	11,083		5		5		11,088			0	414	05/01/2027	1
31383C VW 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		57	57	58	57				0		57			0	2	07/01/2029	1
31383D MJ 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,057	1,057	1,067	1,057				0		1,057			0	33	02/01/2029	1
31383E 3F 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		313	313	294	315		(2)		(2)		313			0	8	12/01/2027	1
31383E LE 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		114	114	114	114				0		114			0	4	06/01/2029	1
31383E RR 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1	1	1	1				0		1			0		11/01/2013	1
31383F NP 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		394	394	369	396		(2)		(2)		394			0	10	04/01/2029	1
31383F RY 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		52	52	52	52				0		52			0	2	09/01/2029	1
31383J 7K 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,643	1,643	1,644	1,644		(1)		(1)		1,643			0	42	02/01/2024	1
31383J EG 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		989	989	994	988		1		1		989			0	31	06/01/2028	1
31383J N2 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		86	86	86	86				0		86			0	3	09/01/2029	1
31383K SR 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,869	4,869	4,916	4,859		10		10		4,869			0	181	09/01/2028	1
31383K ZG 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,371	1,371	1,384	1,367		4		4		1,371			0	43	02/01/2029	1
31383L H3 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		10,638	10,638	10,742	10,640		(1)		(1)		10,638			0	332	02/01/2028	1

SCHEDULE D - PART 4

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31383L NA 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,458	1,458	1,369	1,460		(2)		(2)		1,458			0	36	09/01/2024	1
31383L U9 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		256	256	258	256				0		256			0	8	04/01/2025	1
31383M HQ 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,147	2,147	2,147	2,147				0		2,147			0	79	07/01/2027	1
31383M JB 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		85	85	86	85				0		85			0	3	07/01/2028	1
31383M VU 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		316	316	319	316				0		316			0	10	08/01/2028	1
31383M YU 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		18	18	18	18				0		18			0	1	09/01/2023	1
31383M ZF 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		28	28	29	28				0		28			0	1	11/01/2025	1
31383P 2Y 1	FED NATIONAL MTG ASSN		04/01/2012	MBS PAYDOWN		2,476	2,476	2,463	2,463		13		13		2,476			0	58	09/01/2029	1
31383P MC 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		194	194	194	194				0		194			0	6	08/01/2029	1
31383Q DV 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		146	146	148	146				0		146			0	5	07/01/2029	1
31383Q HX 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		9	9	8	9				0		9			0		09/01/2013	1
31383Q YV 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		102	102	103	102				0		102			0	3	12/01/2027	1
31383R 3A 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		150	150	151	150				0		150			0	5	06/01/2029	1
31383R 5Q 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5	5	6	5				0		5			0		09/01/2016	1
31383R FB 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		347	347	350	346		1		1		347			0	11	04/01/2029	1
31383R FC 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,024	1,024	1,024	1,024				0		1,024			0	32	02/01/2027	1
31383R LH 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		337	337	320	340		(2)		(2)		337			0	9	06/01/2029	1
31383R X9 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		250	250	252	250				0		250			0	8	07/01/2029	1
31383S A3 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		11	11	11	11				0		11			0		11/01/2019	1
31383S D6 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		3	3	3	3				0		3			0		08/01/2012	1
31383S FX 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		6,096	6,096	6,155	6,097		(1)		(1)		6,096			0	190	02/01/2027	1
31383S KK 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		167	167	167	167				0		167			0	5	10/01/2029	1
31383S PK 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		190	190	193	190				0		190			0	6	03/01/2019	1
31383S WW 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		94	94	96	94				0		94			0	3	08/01/2026	1
31383U VQ 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,796	2,796	2,824	2,801		(5)		(5)		2,796			0	86	04/01/2026	1
31384A SD 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,525	5,525	5,616	5,526		(1)		(1)		5,525			0	220	12/01/2028	1
31384A XM 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		223	223	227	223				0		223			0	7	02/01/2028	1
31384B 6Z 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		169	169	172	169				0		169			0	6	05/01/2029	1
31384D 5G 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		318	318	318	318				0		318			0	10	04/01/2028	1
31384D 7J 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		393	393	393	393				0		393			0	12	11/01/2029	1
31384D U5 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,606	1,606	1,606	1,606				0		1,606			0	50	02/01/2029	1
31384D XJ 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		56	56	56	56				0		56			0	2	10/01/2028	1
31384E AB 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		85	85	85	85				0		85			0	3	12/01/2029	1
31384F RQ 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		141	141	141	141				0		141			0	4	09/01/2029	1
31384G RS 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		294	294	294	294				0		294			0	11	09/01/2023	1
31384P QD 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		83	83	78	83				0		83			0	2	12/01/2029	1
31384V 3F 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		769	769	781	770		(1)		(1)		769			0	19	08/01/2027	1
31384V M9 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,721	4,721	4,797	4,731		(11)		(11)		4,721			0	114	02/01/2027	1
31384V RR 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		488	488	496	489		(1)		(1)		488			0	12	11/01/2026	1
31384W K2 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,747	1,747	1,806	1,754		(7)		(7)		1,747			0	48	10/01/2029	1
31384W KY 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,993	2,993	3,095	3,005		(12)		(12)		2,993			0	77	09/01/2029	1
31385H 3P 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,089	4,089	4,162	4,100		(11)		(11)		4,089			0	94	08/01/2029	1
31385H 5A 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		114	114	114	114				0		114			0	3	02/01/2030	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31385H QN 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		326	326	331	326		(1)		(1)		326			0	8	04/01/2027	1
31385W 4P 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		15,726	15,726	15,844	15,733		(7)		(7)		15,726			0	366	12/01/2031	1
31385X EC 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		214,621	214,621	213,112	214,465		156		156		214,621			0	4,902	03/01/2032	1
31385X F8 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		9,182	9,182	9,117	9,176		6		6		9,182			0	211	04/01/2032	1
31385X F9 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		52,899	52,899	53,301	52,926		(27)		(27)		52,899			0	1,200	05/01/2032	1
31385X JW 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		33,584	33,584	33,348	33,558		26		26		33,584			0	768	03/01/2032	1
31385X NR 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		270,518	270,518	273,033	270,611		(93)		(93)		270,518			0	6,183	02/01/2032	1
31386E K3 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		219	219	221	219				0		219			0	5	05/01/2031	1
31386W QR 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		62	62	63	62				0		62			0	1	09/01/2018	1
31386Y LA 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		626	626	636	627				0		626			0	16	01/01/2020	1
31387C XP 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		36	36	37	36				0		36			0	1	07/01/2026	1
31387E E8 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,897	1,897	1,908	1,898		(1)		(1)		1,897			0	55	07/01/2029	1
31387E ME 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,216	1,216	1,235	1,216				0		1,216			0	36	02/01/2029	1
31387H ZR 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		37	37	37	37				0		37			0	1	10/01/2026	1
31387S 2U 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,351	1,351	1,359	1,350		1		1		1,351			0	34	03/01/2030	1
31387X VK 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		618	618	619	618				0		618			0	18	09/01/2029	1
31388F NW 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		341	341	352	341		(1)		(1)		341			0	9	04/01/2030	1
31388G K8 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		25	25	25	25				0		25			0	1	11/01/2025	1
31388W XC 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		10,536	10,536	10,615	10,542		(6)		(6)		10,536			0	233	03/01/2030	1
31389C UJ 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		258	258	258	258				0		258			0	8	06/01/2026	1
31389D S9 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		459	459	473	461		(3)		(3)		459			0	11	07/01/2030	1
31389E MQ 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		83	83	85	83				0		83			0	2	04/01/2017	1
31389H 4Q 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		105	105	105	105				0		105			0	3	01/01/2032	1
31389H ZQ 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		57	57	57	57				0		57			0	2	01/01/2028	1
31389J T8 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		293	293	293	293				0		293			0	9	03/01/2030	1
31389K 4J 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		19	19	19	19				0		19			0	1	08/01/2020	1
31389K AP 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		296	296	295	296				0		296			0	9	03/01/2032	1
31389K K2 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		211	211	211	211				0		211			0	6	02/01/2029	1
31389K MA 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		42,711	42,711	43,479	42,721		(10)		(10)		42,711			0	978	04/01/2031	1
31389M CR 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,046	1,046	1,046	1,046				0		1,046			0	30	02/01/2028	1
31389P AV 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		86	86	86	86				0		86			0	2	09/01/2022	1
31389P P4 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		178	178	181	178				0		178			0	4	05/01/2030	1
31389S 6E 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		50	50	50	50				0		50			0	1	06/01/2028	1
31389S U7 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		201	201	201	201				0		201			0	6	02/01/2029	1
31389T CJ 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,563	5,563	5,653	5,558		5		5		5,563			0	116	10/01/2031	1
31389V KJ 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		83	83	85	83				0		83			0	2	09/01/2018	1
3138A7 FR 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		3,770,557	3,770,557	3,712,378	3,768,574		1,983		1,983		3,770,557			0	61,352	10/01/2040	1
3138EB PJ 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		124,209	124,209	125,499			(15)		(15)		124,209			0	311	02/01/2042	1
31390A B9 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		6,100	6,100	6,098	6,100				0		6,100			0	145	03/01/2031	1
31390B WD 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		549	549	549	549				0		549			0	16	03/01/2031	1
31390D NW 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		407	407	407	407				0		407			0	12	07/01/2031	1
31390F CU 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		6,148	6,148	6,146	6,148				0		6,148			0	168	11/01/2030	1

SCHEDULE D - PART 4

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31390M RE 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		512,696	512,696	473,363	509,825		2,871		2,871		512,696			0	9,131	08/01/2032	1
31390U 4D 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		491	491	500	492		(1)		(1)		491			0	10	09/01/2019	1
31390X QX 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		54,686	54,686	55,096	54,661		24		24		54,686			0	1,253	08/01/2032	1
31390Y 6L 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		12,200	12,200	12,420	12,262		(61)		(61)		12,200			0	266	09/01/2031	1
31391B WD 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,595	1,595	1,623	1,596		(1)		(1)		1,595			0	36	08/01/2031	1
31391C U8 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,836	4,836	4,922	4,837		(1)		(1)		4,836			0	111	06/01/2030	1
31391D L7 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		145	145	148	145				0		145			0	3	12/01/2028	1
31391E 2Y 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		14,917	14,917	13,773	14,781		136		136		14,917			0	282	02/01/2032	1
31391E 4F 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		39,361	39,361	39,727	39,378		(17)		(17)		39,361			0	997	10/01/2032	1
31391F W6 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,619	1,619	1,631	1,620		(2)		(2)		1,619			0	37	08/01/2030	1
31391G F5 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		11,409	11,409	11,614	11,436		(27)		(27)		11,409			0	262	02/01/2032	1
31391G JT 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		268,574	268,574	273,400	268,912		(338)		(338)		268,574			0	6,034	03/01/2032	1
31391H 5W 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		186	186	189	186				0		186			0	5	12/01/2030	1
31391H BJ 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		333,565	333,565	339,558	334,122		(557)		(557)		333,565			0	7,476	07/01/2031	1
31391H YN 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		45,964	45,964	46,783	45,995		(32)		(32)		45,964			0	1,077	05/01/2032	1
31391K YL 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		83,062	83,062	84,165	83,187		(125)		(125)		83,062			0	1,729	04/01/2017	1
31391L KC 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		24,508	24,508	24,944	24,518		(10)		(10)		24,508			0	639	02/01/2032	1
31391N U7 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		224	224	228	224				0		224			0	6	09/01/2032	1
31391N UD 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		494	494	503	495				0		494			0	13	09/01/2019	1
31391P 4B 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		7,658	7,658	7,729	7,655		2		2		7,658			0	205	05/01/2031	1
31391P EJ 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		185,724	185,724	189,090	186,503		(779)		(779)		185,724			0	4,271	11/01/2031	1
31391P TV 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		253,448	253,448	257,863	253,726		(278)		(278)		253,448			0	5,293	07/01/2017	1
31391T TR 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		44,174	44,174	44,967	44,179		(6)		(6)		44,174			0	824	01/01/2032	1
31391T X6 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,221	2,221	2,241	2,220				0		2,221			0	51	04/01/2032	1
31391U 5R 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		97,399	97,399	99,134	97,657		(258)		(258)		97,399			0	2,568	10/01/2031	1
31391U 7A 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		24,396	24,396	24,225	24,393		4		4		24,396			0	667	12/01/2031	1
31391U SP 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,478	1,478	1,504	1,476		2		2		1,478			0	34	01/01/2033	1
31391U XK 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,949	5,949	6,045	5,964		(15)		(15)		5,949			0	148	09/01/2031	1
31391V 2E 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,228	2,228	2,268	2,235		(6)		(6)		2,228			0	51	08/01/2031	1
31391V 2T 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		18,125	18,125	18,448	18,146		(22)		(22)		18,125			0	486	05/01/2032	1
31391W 4L 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		163	163	166	164		(1)		(1)		163			0	4	04/01/2030	1
31391W DD 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		78,628	78,628	80,029	78,824		(196)		(196)		78,628			0	1,802	08/01/2031	1
31391X FG 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		11	11	11	11				0		11			0		08/01/2015	1
31391Y 2A 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		28,738	28,738	29,238	28,765		(27)		(27)		28,738			0	659	07/01/2017	1
31400A B6 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		42	42	42	42				0		42			0	1	12/01/2025	1
31400B KK 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		45,343	45,343	46,150	45,806		(463)		(463)		45,343			0	1,084	07/01/2032	1
31400C EG 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		15,215	15,215	15,486	15,202		13		13		15,215			0	306	03/01/2032	1
31400C M2 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		141	141	145	141				0		141			0	4	09/01/2031	1
31400C YT 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,706	2,706	2,754	2,707		(1)		(1)		2,706			0	62	12/01/2032	1
31400D LK 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,188	2,188	2,257	2,192		(4)		(4)		2,188			0	58	08/01/2031	1
31400E FX 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		96,362	96,362	99,019	96,633		(271)		(271)		96,362			0	1,988	08/01/2017	1
31400E LG 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		52,903	52,903	53,845	53,112		(209)		(209)		52,903			0	1,239	09/01/2031	1
31400E TG 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		3,391	3,391	3,452	3,393		(2)		(2)		3,391			0	78	10/01/2030	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31400E XK 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		31,588	31,588	32,150	31,674		(87)		(87)		31,588			0	727	10/01/2031	1
31400F X7 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		127	127	129	127				0		127			0	3	01/01/2032	1
31400F XD 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		8,951	8,951	9,110	8,965		(14)		(14)		8,951			0	225	12/01/2030	1
31400G PB 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		938	938	955	938				0		938			0	21	06/01/2031	1
31400H CY 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,933	2,933	2,985	2,938		(6)		(6)		2,933			0	67	10/01/2030	1
31400H J5 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		21,699	21,699	22,086	21,733		(34)		(34)		21,699			0	521	01/01/2032	1
31400H YH 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		12,413	12,413	12,634	12,412		1		1		12,413			0	246	03/01/2032	1
31400J 4D 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		168,874	168,874	170,629	168,827		47		47		168,874			0	3,535	10/01/2031	1
31400J B2 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		26,353	26,353	26,550	26,369		(16)		(16)		26,353			0	690	12/01/2032	1
31400K 3Y 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		24,785	24,785	24,611	24,786				0		24,785			0	462	12/01/2031	1
31400L BT 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		196	196	200	197				0		196			0	5	03/01/2033	1
31400M 3Q 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,652	2,652	2,699	2,651		1		1		2,652			0	51	02/01/2032	1
31400M 3Y 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		59,076	59,076	59,625	59,105		(30)		(30)		59,076			0	1,351	02/01/2032	1
31400P ZY 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		298	298	302	298				0		298			0	6	11/01/2023	1
31400Q TN 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		209,451	209,451	213,214	209,753		(303)		(303)		209,451			0	4,882	05/01/2032	1
31400R H8 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		433	433	430	433				0		433			0	9	11/01/2023	1
31400R H9 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		202,237	202,237	200,815	202,044		193		193		202,237			0	4,627	04/01/2032	1
31400R TE 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,813	2,813	2,864	2,824		(11)		(11)		2,813			0	59	10/01/2032	1
31400S SC 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		7,605	7,605	7,742	7,613		(7)		(7)		7,605			0	179	04/01/2032	1
31400T 2L 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		365	365	371	366		(1)		(1)		365			0	11	07/01/2022	1
31400T QE 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		71,383	71,383	70,881	71,403		(20)		(20)		71,383			0	1,311	01/01/2033	1
31400T W3 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		83,203	83,203	84,698	83,419		(216)		(216)		83,203			0	1,880	02/01/2032	1
31400U 6E 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		56,666	56,666	57,684	56,687		(21)		(21)		56,666			0	1,533	06/01/2032	1
31400U SV 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		445	445	453	445		(1)		(1)		445			0	8	07/01/2022	1
31400W LV 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		15,203	15,203	15,361	15,221		(18)		(18)		15,203			0	415	09/01/2032	1
31400Y CX 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,662	1,662	1,674	1,661		1		1		1,662			0	38	07/01/2032	1
31401A B3 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		38	38	38	38				0		38			0	1	09/01/2024	1
31401A KM 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,222	1,222	1,235	1,222				0		1,222			0	27	01/01/2031	1
31401A SL 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		39,927	39,927	40,644	39,902		25		25		39,927			0	759	07/01/2032	1
31401A T9 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		98,202	98,202	101,301	98,526		(324)		(324)		98,202			0	1,997	11/01/2017	1
31401B 7G 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		27,168	27,168	27,656	27,185		(18)		(18)		27,168			0	644	03/01/2032	1
31401B YY 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,977	5,977	6,084	5,985		(8)		(8)		5,977			0	133	06/01/2031	1
31401C ZL 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		27,083	27,083	27,574	27,101		(18)		(18)		27,083			0	712	06/01/2032	1
31401D A6 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		330	330	332	330				0		330			0	8	08/01/2030	1
31401D AN 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		40,530	40,530	40,834	40,534		(4)		(4)		40,530			0	747	07/01/2033	1
31401D R5 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,245	1,245	1,237	1,244		1		1		1,245			0	28	12/01/2027	1
31401D R7 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		6,165	6,165	6,276	6,160		4		4		6,165			0	118	04/01/2032	1
31401D RR 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		75	75	76	75				0		75			0	2	07/01/2026	1
31401E AH 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		495	495	504	496				0		495			0	11	05/01/2032	1
31401E W3 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,247	2,247	2,288	2,250		(3)		(3)		2,247			0	44	11/01/2031	1
31401H 3B 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		73,781	73,781	68,121	73,074		708		708		73,781			0	1,123	04/01/2032	1
31401H CX 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,414	2,414	2,457	2,410		4		4		2,414			0	55	09/01/2032	1
31401J 2Y 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		155,712	155,712	157,999	155,873		(161)		(161)		155,712			0	3,581	12/01/2031	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31401J DF 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,323	5,323	5,286	5,324		(1)		(1)		5,323			0	101	08/01/2032	1
31401J K4 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		21,088	21,088	21,246	21,097		(9)		(9)		21,088			0	432	07/01/2032	1
31401J KH 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		126	126	128	126				0		126			0	3	11/01/2021	1
31401J RV 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,141	1,141	1,149	1,141		(1)		(1)		1,141			0	26	02/01/2028	1
31401K 2C 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		10,391	10,391	10,543	10,384		7		7		10,391			0	238	08/01/2032	1
31401L B9 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		550,189	550,189	507,979	545,047		5,142		5,142		550,189			0	9,954	08/01/2032	1
31401L Q4 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		28,258	28,258	28,766	28,277		(19)		(19)		28,258			0	639	06/01/2032	1
31401L RT 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		229,315	229,315	211,722	227,966		1,349		1,349		229,315			0	3,505	08/01/2032	1
31401L Y5 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,131	1,131	1,123	1,128		3		3		1,131			0	26	09/01/2032	1
31401M AA 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,086	1,086	1,094	1,087		(1)		(1)		1,086			0	23	11/01/2032	1
31401N 2B 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,640	1,640	1,666	1,640				0		1,640			0	41	11/01/2030	1
31401N 3Z 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		82,716	82,716	76,370	81,409		1,306		1,306		82,716			0	1,510	09/01/2032	1
31401N ZU 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		417	417	420	417				0		417			0	10	11/01/2032	1
31401W A5 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		851	851	845	847		4		4		851			0	19	07/01/2032	1
31401W BW 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,078	1,078	1,086	1,079		(1)		(1)		1,078			0	25	09/01/2031	1
31401W EU 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		46,103	46,103	46,448	46,148		(46)		(46)		46,103			0	949	05/01/2028	1
31401X 4B 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		12,739	12,739	12,649	12,741		(2)		(2)		12,739			0	243	05/01/2032	1
31401X YB 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		15,909	15,909	16,029	15,929		(19)		(19)		15,909			0	367	02/01/2032	1
31401Y HC 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		199,744	199,744	184,420	197,398		2,346		2,346		199,744			0	3,988	10/01/2032	1
31401Y KE 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		321,887	321,887	297,192	318,928		2,959		2,959		321,887			0	5,520	08/01/2032	1
31401Y NC 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,361	4,361	4,331	4,362				0		4,361			0	88	11/01/2032	1
31402A 7K 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		126,528	126,528	116,821	125,784		743		743		126,528			0	2,312	09/01/2032	1
31402B FL 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		7,787	7,787	7,732	7,781		6		6		7,787			0	163	01/01/2032	1
31402B FM 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,148	2,148	2,165	2,149		(1)		(1)		2,148			0	48	01/01/2032	1
31402B FP 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		189,185	189,185	187,855	188,817		369		369		189,185			0	4,677	03/01/2032	1
31402B FW 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		355	355	353	355				0		355			0	8	06/01/2032	1
31402B JB 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,665	4,665	4,700	4,669		(4)		(4)		4,665			0	107	04/01/2030	1
31402B VQ 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,399	2,399	2,417	2,399				0		2,399			0	55	06/01/2032	1
31402C F4 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		6,341	6,341	5,855	6,289		52		52		6,341			0	119	08/01/2032	1
31402C PL 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		510,657	510,657	483,050	507,578		3,080		3,080		510,657			0	10,599	08/01/2032	1
31402D BP 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		294,205	294,205	279,425	291,779		2,426		2,426		294,205			0	5,495	10/01/2018	1
31402D TC 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		122	122	123	122				0		122			0	3	09/01/2030	1
31402D U7 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		6,742	6,742	6,695	6,735		7		7		6,742			0	152	12/01/2031	1
31402E 3T 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		435,003	435,003	439,523	435,500		(496)		(496)		435,003			0	9,652	03/01/2032	1
31402E R2 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		176,049	176,049	162,543	174,752		1,297		1,297		176,049			0	3,684	11/01/2032	1
31402E SJ 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,108,246	1,108,246	1,124,524	1,108,488		(241)		(241)		1,108,246			0	24,003	07/01/2032	1
31402E TH 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		51,960	51,960	47,973	51,474		486		486		51,960			0	939	11/01/2032	1
31402E TV 0	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		122,670	122,670	124,472	122,717		(47)		(47)		122,670			0	2,813	10/01/2032	1
31402G ND 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		35,205	35,205	34,957	35,203		2		2		35,205			0	669	11/01/2032	1
31402H 6X 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		582,990	582,990	538,264	572,892		10,099		10,099		582,990			0	11,064	04/01/2032	1
31402H 7E 5	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		7,421	7,421	7,530	7,424		(2)		(2)		7,421			0	170	12/01/2032	1
31402H GM 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,707	5,707	5,667	5,695		12		12		5,707			0	147	06/01/2032	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31402J ND	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		315	315	313	315				0		315			0	7	03/01/2032	1
31402J R3	3 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		69,880	69,880	64,519	69,041		839		839		69,880			0	1,477	07/01/2032	1
31402K 4U	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		6,052	6,052	6,097	6,061		(9)		(9)		6,052			0	151	05/01/2032	1
31402K D8	4 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		71	71	71	71				0		71			0	2	01/01/2027	1
31402K GH	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		11,939	11,939	11,855	11,937		2		2		11,939			0	326	06/01/2031	1
31402K TP	9 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		7,824	7,824	7,224	7,818		6		6		7,824			0	147	01/01/2033	1
31402K WX	8 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,032	2,032	2,053	2,032				0		2,032			0	46	08/01/2031	1
31402K XA	7 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		118,135	118,135	119,362	118,159		(24)		(24)		118,135			0	2,706	09/01/2032	1
31402L DD	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,928	5,928	5,972	5,940		(12)		(12)		5,928			0	136	11/01/2029	1
31402L MC	3 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		14,970	14,970	15,082	14,981		(11)		(11)		14,970			0	383	06/01/2030	1
31402N 4C	9 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		162,365	162,365	149,908	160,344		2,021		2,021		162,365			0	2,861	10/01/2032	1
31402N HL	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		3,493	3,493	3,525	3,492		1		1		3,493			0	67	12/01/2032	1
31402N L2	2 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		121,687	121,687	122,600	121,554		133		133		121,687			0	3,342	10/01/2033	1
31402N LW	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		186	186	187	186				0		186			0	4	09/01/2033	1
31402N PJ	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,178	1,178	1,186	1,178				0		1,178			0	27	10/01/2032	1
31402N QN	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		180,040	180,040	182,685	179,840		200		200		180,040			0	3,365	07/01/2032	1
31402N VU	9 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		9,051	9,051	9,145	9,041		9		9		9,051			0	201	04/01/2032	1
31402Q B3	4 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		217,241	217,241	219,498	217,313		(72)		(72)		217,241			0	5,465	10/01/2032	1
31402Q B5	9 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		10,564	10,564	10,674	10,559		5		5		10,564			0	243	12/01/2032	1
31402Q K9	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		23,043	23,043	23,216	23,043				0		23,043			0	562	05/01/2029	1
31402S JA	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		241,274	241,274	243,781	241,300		(26)		(26)		241,274			0	5,527	12/01/2032	1
31402S T5	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		983	983	990	984		(1)		(1)		983			0	23	08/01/2032	1
31402S U9	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		16,687	16,687	15,407	16,529		158		158		16,687			0	313	07/01/2032	1
31402T SE	6 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		8,995	8,995	9,089	9,000		(5)		(5)		8,995			0	206	11/01/2032	1
31402U CW	0 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		64,553	64,553	65,224	64,642		(89)		(89)		64,553			0	1,244	05/01/2032	1
31402U JC	7 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		14,360	14,360	14,259	14,356		4		4		14,360			0	295	02/01/2033	1
31402U L7	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		141,194	141,194	142,661	141,273		(80)		(80)		141,194			0	3,518	05/01/2033	1
31402V CR	9 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		17,853	17,853	18,039	17,861		(8)		(8)		17,853			0	440	12/01/2032	1
31402V R8	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		5,390	5,390	5,470	5,387		3		3		5,390			0	124	02/01/2033	1
31402V RY	8 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		37,698	37,698	37,980	37,709		(11)		(11)		37,698			0	850	10/01/2032	1
31402V YF	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		63,805	63,805	64,468	63,877		(72)		(72)		63,805			0	1,701	06/01/2032	1
31402W 2B	3 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,702	1,702	1,715	1,702		1		1		1,702			0	39	06/01/2032	1
31402W LX	4 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		19,689	19,689	19,836	19,693		(4)		(4)		19,689			0	450	10/01/2032	1
31402W Q6	8 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		222,409	222,409	224,720	222,194		215		215		222,409			0	4,100	10/01/2032	1
31402W Z2	7 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		185,777	185,777	187,707	185,955		(178)		(178)		185,777			0	4,059	07/01/2032	1
31402W ZZ	4 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		69,113	69,113	69,831	69,161		(48)		(48)		69,113			0	1,670	05/01/2032	1
31402X LZ	7 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,759	1,759	1,772	1,758		1		1		1,759			0	40	09/01/2033	1
31402Y FH	2 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		19,270	19,270	19,414	19,268		1		1		19,270			0	422	02/01/2033	1
31403A N3	5 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		208	208	209	208				0		208			0	5	02/01/2033	1
31403A T5	4 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		271,479	271,479	274,300	271,581		(102)		(102)		271,479			0	5,997	08/01/2032	1
31403B 4R	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		111,983	111,983	113,147	112,016		(33)		(33)		111,983			0	2,660	12/01/2032	1
31403B GL	1 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		458	458	463	458				0		458			0	11	02/01/2033	1
31403C 6R	7 FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		22,844	22,844	22,501	22,800		44		44		22,844			0	475	08/01/2018	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31403C H7	FED NATIONAL MTG ASSN	9	06/01/2012	MBS PAYDOWN		145,979	145,979	147,495	146,167		(188)		(188)		145,979			0	3,633	11/01/2032	1
31403C PT	FED NATIONAL MTG ASSN	2	06/01/2012	MBS PAYDOWN		1,081	1,081	1,089	1,083		(2)		(2)		1,081			0	25	10/01/2032	1
31403C R4	FED NATIONAL MTG ASSN	5	06/01/2012	MBS PAYDOWN		10,995	10,995	11,338	11,017		(22)		(22)		10,995			0	288	07/01/2033	1
31403D UJ	FED NATIONAL MTG ASSN	6	06/01/2012	MBS PAYDOWN		6,855,130	6,855,130	7,183,455	6,897,948		(42,818)		(42,818)		6,855,130			0	173,772	11/01/2035	1
31403D WK	FED NATIONAL MTG ASSN	1	06/01/2012	MBS PAYDOWN		1,643,815	1,643,815	1,791,245	1,662,330		(18,515)		(18,515)		1,643,815			0	42,324	10/01/2035	1
31403E AL	FED NATIONAL MTG ASSN	1	06/01/2012	MBS PAYDOWN		8,780	8,780	8,846	8,782		(2)		(2)		8,780			0	164	03/01/2033	1
31403E CU	FED NATIONAL MTG ASSN	9	06/01/2012	MBS PAYDOWN		45,278	45,278	42,965	44,928		350		350		45,278			0	950	12/01/2032	1
31403E HE	FED NATIONAL MTG ASSN	0	06/01/2012	MBS PAYDOWN		39,220	39,220	40,446	39,077		144		144		39,220			0	980	10/01/2033	1
31403E HQ	FED NATIONAL MTG ASSN	3	06/01/2012	MBS PAYDOWN		3,111	3,111	3,208	3,096		16		16		3,111			0	78	07/01/2031	1
31403F K7	FED NATIONAL MTG ASSN	8	06/01/2012	MBS PAYDOWN		80,362	80,362	81,109	80,482		(120)		(120)		80,362			0	1,962	01/01/2033	1
31403F M7	FED NATIONAL MTG ASSN	6	06/01/2012	MBS PAYDOWN		7,917	7,917	7,999	7,921		(5)		(5)		7,917			0	181	08/01/2032	1
31403F Q7	FED NATIONAL MTG ASSN	2	06/01/2012	MBS PAYDOWN		227,258	227,258	215,398	225,466		1,792		1,792		227,258			0	4,189	12/01/2032	1
31403G MD	FED NATIONAL MTG ASSN	1	06/01/2012	MBS PAYDOWN		304	304	306	304				0		304			0	7	05/01/2033	1
31403G P3	FED NATIONAL MTG ASSN	0	06/01/2012	MBS PAYDOWN		2,673	2,673	2,701	2,673				0		2,673			0	61	08/01/2032	1
31403H F9	FED NATIONAL MTG ASSN	6	06/01/2012	MBS PAYDOWN		1,446	1,446	1,456	1,449		(3)		(3)		1,446			0	33	11/01/2032	1
31403H J2	FED NATIONAL MTG ASSN	7	06/01/2012	MBS PAYDOWN		6,513	6,513	6,562	6,517		(3)		(3)		6,513			0	136	03/01/2033	1
31403J R2	FED NATIONAL MTG ASSN	4	06/01/2012	MBS PAYDOWN		19,434	19,434	19,615	19,427		7		7		19,434			0	382	08/01/2031	1
31403K 5F	FED NATIONAL MTG ASSN	6	06/01/2012	MBS PAYDOWN		80,375	80,375	81,122	80,455		(80)		(80)		80,375			0	1,841	02/01/2032	1
31403K Y8	FED NATIONAL MTG ASSN	0	06/01/2012	MBS PAYDOWN		1,877	1,877	1,891	1,876		1		1		1,877			0	43	11/01/2029	1
31403M UQ	FED NATIONAL MTG ASSN	0	06/01/2012	MBS PAYDOWN		15,936	15,936	16,084	15,945		(10)		(10)		15,936			0	379	12/01/2032	1
31403M WT	FED NATIONAL MTG ASSN	2	06/01/2012	MBS PAYDOWN		3,692	3,692	3,726	3,696		(4)		(4)		3,692			0	81	02/01/2033	1
31403N PN	FED NATIONAL MTG ASSN	1	06/01/2012	MBS PAYDOWN		215	215	222	216		(1)		(1)		215			0	5	10/01/2033	1
31403R U2	FED NATIONAL MTG ASSN	2	06/01/2012	MBS PAYDOWN		1,104	1,104	1,112	1,104				0		1,104			0	25	01/01/2029	1
31403R YZ	FED NATIONAL MTG ASSN	5	06/01/2012	MBS PAYDOWN		38,482	38,482	38,840	38,550		(68)		(68)		38,482			0	882	11/01/2033	1
31403S V7	FED NATIONAL MTG ASSN	8	06/01/2012	MBS PAYDOWN		19,874	19,874	20,023	19,875		(2)		(2)		19,874			0	381	03/01/2033	1
31403S WE	FED NATIONAL MTG ASSN	2	06/01/2012	MBS PAYDOWN		930	930	919	928		1		1		930			0	20	11/01/2026	1
31403T PZ	FED NATIONAL MTG ASSN	1	06/01/2012	MBS PAYDOWN		394	394	397	394				0		394			0	9	10/01/2033	1
31403V HN	FED NATIONAL MTG ASSN	2	06/01/2012	MBS PAYDOWN		433	433	446	433				0		433			0	11	01/01/2033	1
31403Y LF	FED NATIONAL MTG ASSN	8	06/01/2012	MBS PAYDOWN		122,835	122,835	123,977	122,834		2		2		122,835			0	2,993	07/01/2032	1
31403Y LJ	FED NATIONAL MTG ASSN	0	06/01/2012	MBS PAYDOWN		104,981	104,981	105,957	104,866		115		115		104,981			0	2,006	05/01/2032	1
31404L TJ	FED NATIONAL MTG ASSN	9	06/01/2012	MBS PAYDOWN		447	447	467	449		(1)		(1)		447			0	12	11/01/2022	1
31404M ZX	FED NATIONAL MTG ASSN	9	06/01/2012	MBS PAYDOWN		1,444	1,444	1,425	1,446		(2)		(2)		1,444			0	33	04/01/2033	1
31405R AK	FED NATIONAL MTG ASSN	2	06/01/2012	MBS PAYDOWN		164,015	164,015	166,270	164,224		(209)		(209)		164,015			0	3,652	03/01/2034	1
31407J DD	FED NATIONAL MTG ASSN	1	06/01/2012	MBS PAYDOWN		640,841	640,841	687,502	645,645		(4,804)		(4,804)		640,841			0	17,201	12/01/2035	1
31408J E7	FED NATIONAL MTG ASSN	2	06/01/2012	MBS PAYDOWN		41,317	41,317	40,852	41,264		52		52		41,317			0	1,129	03/01/2035	1
31410G KP	FED NATIONAL MTG ASSN	7	06/01/2012	MBS PAYDOWN		1,050,544	1,050,544	1,127,036	1,057,759		(7,215)		(7,215)		1,050,544			0	29,429	12/01/2036	1
31410G RA	FED NATIONAL MTG ASSN	3	06/01/2012	MBS PAYDOWN		1,620,378	1,620,378	1,738,362	1,632,476		(12,098)		(12,098)		1,620,378			0	44,671	10/01/2036	1
31410K BJ	FED NATIONAL MTG ASSN	2	06/01/2012	MBS PAYDOWN		6,265	6,265	6,486	6,265		1		1		6,265			0	173	08/01/2030	1
31410K JX	FED NATIONAL MTG ASSN	3	06/01/2012	MBS PAYDOWN		1,905,152	1,905,152	1,995,051	1,916,335		(11,183)		(11,183)		1,905,152			0	48,210	03/01/2037	1
31410K JY	FED NATIONAL MTG ASSN	1	06/01/2012	MBS PAYDOWN		18,193,718	18,193,718	19,587,090	18,370,442		(176,724)		(176,724)		18,193,718			0	462,266	02/01/2037	1
31410K KG	FED NATIONAL MTG ASSN	8	06/01/2012	MBS PAYDOWN		49,186	49,186	51,277	49,076		110		110		49,186			0	1,332	02/01/2027	1
31410K XL	FED NATIONAL MTG ASSN	3	06/01/2012	MBS PAYDOWN		4,793,164	4,793,164	5,194,696	4,842,940		(49,777)		(49,777)		4,793,164			0	121,397	02/01/2037	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
31410K YX 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		19,234	19,234	19,811	19,289		(55)		(55)		19,234			0	511	07/01/2028	1
31410V JM 3	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		11,414	11,414	11,771	11,466		(52)		(52)		11,414			0	390	05/01/2036	1
31411A AV 7	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		34	34	34	34				0		34			0		10/01/2036	1
31412D 7C 6	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		205,899	205,899	208,730	206,780		(881)		(881)		205,899			0	6,166	10/01/2036	1
31412D 7E 2	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		281,947	281,947	285,824	282,314		(367)		(367)		281,947			0	7,047	10/01/2036	1
31413B PH 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,077,304	1,077,304	1,137,987	1,086,111		(8,807)		(8,807)		1,077,304			0	27,744	01/01/2037	1
31413K PK 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		199,960	199,960	204,928	201,070		(1,110)		(1,110)		199,960			0	5,113	05/01/2037	1
31416B L7 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		871,408	871,408	921,514	877,644		(6,236)		(6,236)		871,408			0	22,191	12/01/2035	1
31416B RR 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		8,505,639	8,505,639	9,268,488	8,596,186		(90,547)		(90,547)		8,505,639			0	215,627	06/01/2036	1
31416C JV 9	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		939,902	939,902	984,988	945,286		(5,383)		(5,383)		939,902			0	23,733	05/01/2037	1
31417A SA 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		2,397,445	2,397,445	2,467,870			(2,925)		(2,925)		2,397,445			0	28,415	08/01/2041	1
31417B HU 4	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		357,174	357,174	353,281			46		46		357,174			0	1,956	12/01/2041	1
31417Y UH 8	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,493,532	4,493,532	4,375,226	4,483,588		9,944		9,944		4,493,532			0	71,472	06/01/2040	1
31419B BT 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		4,150,388	4,150,388	4,171,464	4,151,460		(1,072)		(1,072)		4,150,388			0	67,921	08/01/2040	1
31419F FW 1	FED NATIONAL MTG ASSN		06/01/2012	MBS PAYDOWN		1,173,135	1,173,135	1,142,294	1,171,514		1,621		1,621		1,173,135			0	19,167	05/01/2040	1
71781L AQ 2	PHILADELPHIA PA AUTHORITY-R/B		04/15/2012	MATURITY		42,830,000	42,830,000	18,742,408	42,057,266		772,734		772,734		42,830,000			0		04/15/2012	1FE
820922 AV 4	SHEARSON LEHMAN CMO INC		06/01/2012	VARIOUS		1,050,461	1,050,461	891,234	1,046,102		4,359		4,359		1,050,461			0	23,508	08/01/2014	1
91203* CN 2	FHA #86 USGI		06/01/2012	MBS PAYDOWN		91,999	91,999	92,373	91,999				0		91,999			0	2,960	06/01/2018	1
3199999.	Total - Bonds - U.S. Special Revenue & Assessment					145,192,564	145,192,564	124,382,342	141,816,905	0	361,339	0	361,339	0	145,192,564	0	0	0	2,273,149	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES HAWAII INC		04/02/2012	VARIOUS		245,777	245,777	259,152	246,138		(361)		(361)		245,777			0	8,442	06/30/2022	3
00184A AF 2	AOL TIME WARNER INC		05/01/2012	MATURITY		5,000,000	5,000,000	5,129,450	5,008,724		(8,724)		(8,724)		5,000,000			0	171,875	05/01/2012	2FE
00217* AB 5	ARI FIRST LLC		06/28/2012	SINKING FUND		506,762	506,762	506,762	506,762				0		506,762			0	12,336	07/28/2016	2
007036 KD 7	ADJUSTABLE RATE MTGE TRUST		06/01/2012	MBS PAYDOWN		13,449	13,449	13,198	13,440		10		10		13,449			0	238	08/01/2019	4FM
023650 AH 7	AMERICA WEST AIRLINES INC		04/02/2012	SINKING FUND		413,273	413,273	413,273	413,273				0		413,273			0	14,671	04/02/2021	4AM
03011* AJ 0	AMERICAN STORES CO		06/30/2012	SINKING FUND		224,707	224,707	224,707	224,543		164		164		224,707			0	10,068	05/31/2014	3
03235M AA 0	AMTRAK/PENN STN LEASE TR		06/15/2012	SINKING FUND		1,138,083	1,138,083	1,143,348	1,138,231		(147)		(147)		1,138,083			0	54,059	06/15/2017	1
037411 AQ 8	APACHE CORPORATION		04/15/2012	MATURITY		10,000,000	10,000,000	9,947,100	9,997,977		2,023		2,023		10,000,000			0	312,500	04/15/2012	1FE
05535D BF 0	BLACKROCK CAPITAL FINANCE LP		05/01/2012	MBS PAYDOWN		9,069	9,069	8,799	9,046		23		23		9,069			0	122	10/01/2025	3FM
05567Y AA 7	BURLINGTON NORTH SANTA FE		04/01/2012	SINKING FUND		645,970	645,970	645,970	645,970				0		645,970			0	16,043	04/01/2023	1FE
057224 BA 4	BAKER HUGHES INC		05/25/2012	DIRECT		26,982,086	26,972,000	26,981,642	26,982,508		(422)		(422)		26,982,086			0	426,757	08/15/2021	1FE
07383F AU 2	BEAR STEARNS COMM MTGE SECS		04/10/2012	BARCLAYS CAPITAL		6,350,358	5,975,050	5,292,294	5,829,910		19,084		19,084		5,848,994		501,364	501,364	143,063	11/01/2013	1FM
07383F EN 4	BEAR STEARNS COMM MTGE SECS		04/10/2012	VARIOUS		4,122,300	3,889,994	4,151,747	3,924,562		(9,456)		(9,456)		3,915,106		207,194	207,194	114,437	05/01/2014	1FM
073914 WF 6	BEAR STEARNS COMM MTGE SECS		06/01/2012	MBS PAYDOWN		45,742	45,742	43,240	45,574		168		168		45,742			0	645	11/01/2023	1FM
09951# AB 2	BORAL USA		05/22/2012	MATURITY		12,000,000	12,000,000	12,000,000	12,000,000				0		12,000,000			0	414,600	05/22/2012	2
12189P AF 9	BURLINGTON NORTH SANTA FE		04/23/2012	VARIOUS		(3,064)	(3,064)	(3,064)	(3,064)				0		(3,064)			0	(108)	01/02/2021	1FE
126650 AL 4	CVS CORP		06/10/2012	SINKING FUND		96,176	96,176	96,176	96,176				0		96,176			0	2,453	01/10/2013	2AM
126650 AN 0	CVS CORP		06/10/2012	SINKING FUND		42,601	42,601	42,601	42,601				0		42,601			0	1,102	10/10/2025	2AM
126650 AQ 3	CVS CORP		06/10/2012	SINKING FUND		121,634	121,634	121,634	121,634				0		121,634			0	2,936	01/10/2026	2AM
126650 BP 4	CVS LEASE PASS THROUGH		06/10/2012	SINKING FUND		179,551	179,551	176,160	179,346		205		205		179,551			0	4,519	12/10/2028	1AM
1267H0 DF 9	CABCO-TEX CAPITAL BUNDLE		04/01/2012	SINKING FUND		1,084,000	1,084,000	158,598	1,085,916		(1,916)		(1,916)		1,084,000			0		10/01/2031	1FE
16132N AV 8	CHARTER ONE BANK		05/15/2012	MATURITY		29,000,000	29,000,000	28,807,900	28,990,455		9,545		9,545		29,000,000			0	924,375	05/15/2012	1FE
17307G RE 0	CITIGROUP MTGE LN TRUST		06/01/2012	MBS PAYDOWN		29,366	29,366	19,718	27,660				0		27,660		1,705	1,705	510	01/01/2035	1FM

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
19864H AQ 0	COLUMBIA UNIVERSITY		04/15/2012	SINKING FUND		1,100,000	1,100,000	1,100,000	1,100,000				0		1,100,000			0	39,545	10/17/2016	1FE
204012 AD 0	COMMUNITY PROGRAM LOAN TRUST		04/01/2012	MBS PAYDOWN		1,224,207	1,224,207	709,062	1,224,207				0		1,224,207			0	27,544	05/01/2012	1FM
204012 AF 5	COMMUNITY PROGRAM LOAN TRUST		04/01/2012	MBS PAYDOWN		279,800	279,800	182,552	279,244		556		556		279,800			0	6,296	04/01/2027	1FM
210518 BV 7	CONSUMERS ENERGY COMPANY		06/08/2012	CALLED THRU ISSUER		60,524,052	58,075,000	60,296,649	58,448,501		(123,924)		(123,924)		58,324,577		2,199,475	2,199,475	2,020,324	04/15/2013	1FE
21987H AN 5	CORP BOND BACKED CTF-A1		05/15/2012	SINKING FUND		670,710	670,710	664,385	668,922		1,788		1,788		670,710			0	21,798	11/15/2017	2AM
22004* AD 2	CARGILL INC		06/30/2012	SINKING FUND		3,361	3,361	3,361	3,361				0		3,361			0	110	12/31/2012	1
22541S WT 1	CS FIRST BOSTON MTGE SECS		05/01/2012	MBS PAYDOWN			811,094	443,556	133,991	309,565			309,565		443,556		(443,556)	(443,556)	11,261	08/01/2014	1FM
22544Q AR 0	CREDIT SUISSE MTGE CAP CERTS		06/01/2012	MBS PAYDOWN			8,881,473	1,206,301	260,935	945,365			945,365		1,206,301		(1,206,301)	(1,206,301)		06/01/2017	1FM
22544Q AS 8	CREDIT SUISSE MTGE CAP CERTS		04/01/2012	MBS PAYDOWN			4,255,000	675,115		675,115			675,115		675,115		(675,115)	(675,115)		06/01/2012	1FM
226819 C# 5	CROCKER NATL BK SF CALF		06/01/2012	VARIOUS		6,841	6,841	4,293	6,780		61		61		6,841			0	187	04/01/2019	1FE
25087* AA 1	DETROIT INTERNATIONAL BRIDGE		06/02/2012	SINKING FUND		126,633	126,633	126,633	126,633				0		126,633			0	2,524	09/02/2014	2FE
25201* AB 0	DEWEY & LEBOEUF LLP		05/09/2012	BANK OF AMERICA		5,550,000	10,000,000	10,000,000	10,000,000				0		10,000,000		(4,450,000)	(4,450,000)	269,500	04/16/2015	6
25201* AC 8	DEWEY & LEBOEUF LLP		05/09/2012	BANK OF AMERICA		5,550,000	10,000,000	10,000,000	10,000,000				0		10,000,000		(4,450,000)	(4,450,000)	305,000	04/16/2017	6
25746U AJ 8	DOMINION RESOURCES INC		06/30/2012	MATURITY		28,000,000	28,000,000	27,948,200	27,996,588		3,412		3,412		28,000,000			0		06/30/2012	2FE
266228 CR 4	DUQUESNE LIGHT		04/15/2012	MATURITY		12,000,000	12,000,000	11,987,880	11,999,529		471		471		12,000,000			0	402,000	04/15/2012	2FE
271790 AD 9	EAST COAST POWER LLC		04/02/2012	PRIOR YEAR INCOME									0					0	10,323	03/31/2012	2FE
271790 AF 4	EAST COAST POWER LLC		04/01/2012	SINKING FUND		166,747	166,747	152,157	152,157				0		152,157		14,590	14,590	6,283	06/30/2017	2FE
277432 AE 0	EASTMAN CHEMICAL CO		04/15/2012	MATURITY		15,000,000	15,000,000	16,024,900	15,040,213		(40,213)		(40,213)		15,000,000			0	525,000	04/15/2012	2FE
29078E AB 1	EMBARQ CORP		04/02/2012	PREREFUNDED		4,522,440	4,000,000	4,075,080	4,040,344		(2,007)		(2,007)		4,038,337		484,103	484,103	95,214	06/01/2016	2FE
29266M AD 1	ENERGY EAST CORP		06/15/2012	MATURITY		20,000,000	20,000,000	22,030,300	20,123,222		(123,222)		(123,222)		20,000,000			0	675,000	06/15/2012	1FE
29481# AC 7	ERGON INC		05/20/2012	SINKING FUND		145,000	145,000	145,000	145,000				0		145,000			0	3,988	05/20/2018	2
313309 AJ 5	FEDERAL EXPRESS CORP		06/15/2012	MATURITY		20,850,000	20,850,000	24,683,898	21,073,412		(223,412)		(223,412)		20,850,000			0	1,006,013	06/15/2012	2FE
34529M AC 6	FORD CREDIT AUTO OWNER TRUST		06/15/2012	MBS PAYDOWN		2,635,071	2,635,071	2,634,662	2,634,325		746		746		2,635,071			0	10,724	05/15/2013	1FE
34529Q AB 9	FORD CREDIT AUTO LEASE TRUST		06/15/2012	MBS PAYDOWN		6,393,695	6,393,695	6,393,194	6,392,070		1,625		1,625		6,393,695			0	19,688	03/15/2013	1FE
361849 GA 4	GMAC COMM MTGE SECS		04/10/2012	UBS		4,581,740	4,182,000	3,557,314	4,034,612		15,536		15,536		4,050,148		531,592	531,592	116,848	09/01/2014	1FM
361849 P2 2	GMAC COMM MTGE SECS		05/02/2012	MBS PAYDOWN			596,789	80,806		80,806			80,806		80,806		(80,806)	(80,806)		06/01/2015	1FM
36962G YY 4	GENERAL ELEC CAP CORP		06/15/2012	MATURITY		29,500,000	29,500,000	29,278,455	29,486,760		13,240		13,240		29,500,000			0	885,000	06/15/2012	1FE
393505 RH 7	GREEN TREE FINANCIAL CORP		06/15/2012	MBS PAYDOWN		229,119	229,119	228,976	229,119				0		229,119			0	6,837	02/15/2013	1FE
393505 SJ 2	GREEN TREE FINANCIAL CORP		06/15/2012	MBS PAYDOWN		116,999	116,999	116,944	116,714		285		285		116,999			0	3,508	03/15/2015	1FE
41168* AA 0	HARDEE POWER PARTNERS LTD		06/01/2012	SINKING FUND		735,169	735,169	735,169	735,169				0		735,169			0	23,914	07/01/2012	2
441812 JY 1	HOUSEHOLD FINANCE CORP		05/15/2012	MATURITY		2,500,000	2,500,000	2,624,275	2,506,351		(6,351)		(6,351)		2,500,000			0	87,500	05/15/2012	1FE
44967# AD 7	IMC HOME EQUITY LOAN TST		06/01/2012	MBS PAYDOWN		3,317	3,317	3,316	3,317				0		3,317			0	110	07/01/2025	1
453258 AN 5	INCO LTD		05/15/2012	MATURITY		22,074,000	22,074,000	25,242,446	22,280,382		(206,382)		(206,382)		22,074,000			0	855,368	05/15/2012	2FE
455665 AK 5	INDIANTOWN COGENERATION		06/15/2012	SINKING FUND		1,039,561	1,039,561	1,189,994	1,042,494		(2,933)		(2,933)		1,039,561			0	50,783	12/15/2020	3FE
46625Y C8 4	JP MORGAN CHASE COMM MTGE		05/01/2012	MBS PAYDOWN		1,540,091	286,747	62,803	223,943				223,943		286,747		(286,747)	(286,747)	42,321	12/01/2044	1FM
46629E AA 1	JP MORGAN ALT LOAN TRUST		06/01/2012	MBS PAYDOWN		16,549	16,549	10,715	16,703				0		16,703		(153)	(153)	386	04/01/2013	1FM
49228R AC 7	KERN RIVER FUNDING CORP		05/31/2012	VARIOUS		751,471	751,471	773,825	752,694		(1,224)		(1,224)		751,471			0	20,903	07/31/2016	1FE
49228R AE 3	KERN RIVER FUNDING CORP		05/31/2012	VARIOUS		127,444	127,444	125,094	126,989		455		455		127,444			0	2,766	04/30/2018	1FE
494492 AA 9	KINCAID GENERATION LLC		06/15/2012	SINKING FUND		485,219	485,219	471,303	484,404		815		815		485,219			0	17,783	06/15/2020	2FE
50075N AH 7	KRAFT FOODS INC		06/01/2012	MATURITY		16,437,000	16,437,000	16,446,899	16,437,516		(516)		(516)		16,437,000			0	513,656	06/01/2012	2FE
501044 CC 3	KROGER CO		04/15/2012	MATURITY		30,000,000	30,000,000	30,199,500	30,007,705		(7,705)		(7,705)		30,000,000			0	1,012,500	04/15/2012	2FE
5526E2 AB 5	MBNA AMERICA BANK NA		06/15/2012	MATURITY		32,000,000	32,000,000	32,446,210	32,027,838		(27,838)		(27,838)		32,000,000			0	1,060,000	06/15/2012	1FE
55821* AA 9	HARDEE TRUST/HARDEE POWER		06/01/2012	SINKING FUND		14,746	14,746	14,746	14,746				0		14,746			0	487	12/31/2012	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	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year'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)
59020U	V9	3 MERRILL LYNCH MTGE TRUST		06/01/2012	MBS PAYDOWN		10,398	10,398	10,315	10,282		117		117		10,398			0	114	06/01/2012	1FM
59549P	AA	6 MID-STATE TRUST		04/01/2012	MBS PAYDOWN		65,810	65,810	65,800	65,810				0		65,810			0	2,741	04/01/2015	2AM
616912	AA	9 MORGANBERRY CORPORATION		04/02/2012	VARIOUS		645,779	645,779	658,695	646,017		(238)		(238)		645,779			0	43,318	03/31/2019	1FE
61745M	NX	7 MORGAN STANLEY CAPITAL I		06/01/2012	MBS PAYDOWN		1,324,500	1,324,500	1,229,772	1,324,500				0		1,324,500			0	38,620	08/01/2016	1FM
61805*	AA	7 MORRIS FAMILY/WALMART		06/10/2012	MBS PAYDOWN		78,681	78,681	86,739	79,170		(490)		(490)		78,681			0	2,675	09/10/2017	1
62425*	AA	5 MOUNTAIN PRAIRIE WIND LLC		06/15/2012	SINKING FUND		265,404	265,404	265,404	265,404				0		265,404			0	8,705	03/25/2030	2FE
649705	JJ	0 NYC IND DEVELMNT AGENCY		06/11/2012	MBS PAYDOWN		238,055	238,055	201,157	238,921		(866)		(866)		238,055			0	8,737	09/11/2018	4
677071	AA	0 OHANA MILITARY COMM		04/01/2012	SINKING FUND		130,000	130,000	124,784	124,784				0		124,784		5,216	5,216	3,413	10/01/2021	1FE
67773#	AE	0 OHIO VALLEY ELECTRIC COPR		06/15/2012	SINKING FUND		195,528	195,528	195,528	195,528				0		195,528			0	5,768	02/15/2026	2
67773#	AF	7 OHIO VALLEY ELECTRIC CORP		06/15/2012	SINKING FUND		49,233	49,233	49,233	49,233				0		49,233			0	1,452	02/15/2026	2
67773#	AG	5 OHIO VALLEY ELECTRIC CORP		06/15/2012	SINKING FUND		49,655	49,655	49,655	49,655				0		49,655			0	1,465	02/15/2026	2
679580	C#	5 OLD DOMINION FREIGHT LINE INC		04/25/2012	SINKING FUND		734,694	734,694	734,694	734,694				0		734,694			0	21,490	04/25/2016	2
679580	C@	7 OLD DOMINION FREIGHT LINE INC		04/25/2012	SINKING FUND		979,592	979,592	979,592	979,592				0		979,592			0	28,653	04/25/2016	2
68209#	AB	8 OMEGA LEASING(US) (NO 2) LLC		04/12/2012	SINKING FUND		85,849	85,849	85,849	85,849				0		85,849			0	1,511	07/12/2017	1
68233D	AS	6 ONCOR ELECTRIC DELIVERY		05/01/2012	MATURITY		4,000,000	4,000,000	3,991,785	3,999,635		365		365		4,000,000			0	127,500	05/01/2012	2FE
69348H	BP	2 PNC MTGE ACCEPTANCE CORP		06/01/2012	VARIOUS		838,257	838,257	797,204	838,257				0		838,257			0	25,207	06/01/2012	1FM
69351H	AE	2 PPF FUNDING INC		04/15/2012	MATURITY		5,000,000	5,000,000	4,990,850	4,999,404		596		596		5,000,000			0	133,750	04/15/2012	2FE
743263	AJ	4 PROGRESS ENERGY INC		04/15/2012	MATURITY		20,000,000	20,000,000	19,978,600	19,999,159		841		841		20,000,000			0	685,000	04/15/2012	2FE
743947	AB	9 PRUDENTIAL HOME MTGE SECS		06/01/2012	MBS PAYDOWN		1,453	1,453	1,409	1,448		5		5		1,453			0	40	11/01/2019	1FM
74731@	AB	5 QUAD GRAPHICS INC		06/15/2012	SINKING FUND		681,818	681,818	681,818	681,818				0		681,818			0	27,409	06/15/2016	3
74731@	BU	2 QUAD GRAPHICS INC		04/10/2012	SINKING FUND		625,000	625,000	660,713	624,885		115		115		625,000			0	23,313	04/10/2016	3
74955D	AA	9 RGS (AEGCO) FUNDING CO		06/07/2012	SINKING FUND		19,115	19,115	19,115	19,115				0		19,115			0	938	12/07/2022	3AM
74955D	AB	7 RGS (AEGCO) FUNDING CO		06/07/2012	SINKING FUND		572,900	572,900	643,060	573,282		(382)		(382)		572,900			0	28,129	12/07/2022	4AM
74955E	AA	7 RGS (I&M) FUNDING CORP		06/07/2012	SINKING FUND		30,039	30,039	30,039	30,021		17		17		30,039			0	1,473	12/07/2022	2AM
74955E	AB	5 RGS (I&M) FUNDING CORP		06/07/2012	SINKING FUND		297,677	297,677	324,194	297,811		(134)		(134)		297,677			0	14,616	12/07/2022	3AM
750754	AB	9 RAILCAR LEASING LLC		04/15/2012	MBS PAYDOWN		872,824	872,824	871,033	870,947		1,878		1,878		872,824			0	31,094	01/15/2013	1FE
75933*	AC	8 REILLY MTG GROUP INC		06/01/2012	MBS PAYDOWN		3,199	3,199	1,972	3,199				0		3,199			0	99	01/01/2024	1FE
76111X	WD	1 RESIDENTIAL FUNDING MTGE SECS		06/01/2012	MBS PAYDOWN		14,312	14,312	14,127	14,298		13		13		14,312			0	272	08/01/2035	3FM
76159*	AA	7 CARGILL INC		06/30/2012	SINKING FUND		108,678	108,678	108,678	108,678				0		108,678			0	3,571	12/31/2012	1
76159@	AB	3 CARGILL INC		06/30/2012	VARIOUS		40,270	40,270	40,270	40,270				0		40,270			0	1,188	10/30/2013	1
78443*	AH	4 ANDERSEN CORPORATION		06/30/2012	MATURITY		17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	790,500	06/30/2012	3
79548K	KP	2 SALOMON BROTHERS MTGE SECS		06/01/2012	MBS PAYDOWN		265	265	270	265				0		265			0	3	10/01/2023	1FM
803111	AS	2 SARA LEE CORP		04/03/2012	PREREFUNDED		12,967,271	12,746,000	12,746,600	12,746,649		(16)		(16)		12,746,632		220,638	220,638	273,533	09/15/2020	2FE
816391	AD	8 SELKIRK COGEN FDING CORP		06/26/2012	MATURITY		1,942,938	1,942,938	1,942,938	1,942,938				0		1,942,938			0	87,238	06/26/2012	3FE
841281	AA	6 SOUTHBURY CREDIT LB		06/02/2012	MBS PAYDOWN		459,004	459,004	460,707	459,093		(89)		(89)		459,004			0	13,821	09/02/2014	1FM
858271	AA	7 STEELRIVER TRANSMISSION		06/30/2012	VARIOUS		277,857	277,857	277,857	277,857				0		277,857			0	6,542	06/30/2017	2FE
86359A	NG	4 STRUCTURED ASSET SECURITIES CORP		06/01/2012	MBS PAYDOWN		100,668	100,668	103,838	100,797		(128)		(128)		100,668			0	2,693	10/01/2032	1FM
86736@	AA	6 SUNFLOWER ELECTRIC COOP		06/30/2012	SINKING FUND		245,147	245,147	193,368	242,139		3,008		3,008		245,147			0	9,806	12/31/2016	3
87305N	AR	9 TTX COMPANY		04/01/2012	VARIOUS		(660)	(660)	(660)	(660)				0		(660)			0	174	01/15/2015	1FE
88031V	AA	7 TENASKA GATEWAY PARTNERS		04/02/2012	PRIOR YEAR INCOME									0					0	1,570	12/30/2023	2FE
88632#	AA	5 CVS CORP (MELVILLE CORP)		06/20/2012	MBS PAYDOWN		230,674	230,674	230,674	230,674				0		230,674			0	6,132	03/20/2018	2
88731E	AC	4 TIME WARNER ENTERTAINMENT CO		05/01/2012	MATURITY		15,000,000	15,000,000	18,256,050	15,117,961		(117,961)		(117,961)		15,000,000			0	761,250	05/01/2012	2FE

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 eign	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)
89235Y AC 9	TOYOTA AUTO RECEIVABLES OWNER TR		06/15/2012	MBS PAYDOWN		2,659,815	2,659,815	2,659,586	2,659,156		659		659		2,659,815			0	11,401	03/15/2013	1FE
90357# AW 6	BNSF RAILWAY CORPORATION		04/01/2012	SINKING FUND		485,376	485,376	485,376	485,376				0		485,376			0	13,372	04/01/2024	1
90357# AX 4	BNSF RAILWAY CORPORATION		04/01/2012	SINKING FUND		682,729	682,729	682,729	682,729				0		682,729			0	18,809	04/01/2024	1
90357# AY 2	BNSF RAILWAY CORPORATION		04/01/2012	SINKING FUND		469,873	469,873	469,873	469,873				0		469,873			0	12,945	04/01/2024	1
90357# AZ 9	BNSF RAILWAY CORPORATION		04/01/2012	SINKING FUND		84,177	84,177	84,177	84,177				0		84,177			0	2,319	04/01/2024	1
90357# BA 3	BNSF RAILWAY CORPORATION		04/01/2012	SINKING FUND		23,359	23,359	23,359	23,359				0		23,359			0	644	04/01/2024	1
90357# BB 1	BNSF RAILWAY CORPORATION		04/02/2012	SINKING FUND		59,330	59,330	59,330	59,330				0		59,330			0	1,635	04/01/2024	1
908594 AB 0	UNION TANK CAR CO		06/01/2012	SINKING FUND		1,818,182	1,818,182	1,818,182	1,818,182				0		1,818,182			0	51,273	06/01/2019	1
911551 AA 7	US ARMY HOSP CASH MGMT		06/01/2012	SINKING FUND		233,333	233,333	233,333	233,333				0		233,333			0	7,278	05/01/2032	1
91913Y AD 2	VALERO ENERGY CORP		04/15/2012	MATURITY		21,000,000	21,000,000	21,524,850	21,025,553		(25,553)		(25,553)		21,000,000			0	721,875	04/15/2012	2FE
92966* AA 7	WABASH VALLEY POWER ASSOC		04/30/2012	SINKING FUND		107,655	107,655	101,364	107,005		651		651		107,655			0	2,734	04/30/2024	1
92966* AG 4	WABASH VALLEY POWER ASSOC		04/30/2012	SINKING FUND		106,865	106,865	106,865	106,865				0		106,865			0	3,281	01/31/2028	1
94403* AY 2	WAWA INC		05/04/2012	SINKING FUND		3,080,000	3,080,000	3,080,000	3,080,000				0		3,080,000			0	90,398	05/04/2016	2FE
97186M AA 1	WILSHIRE ALABAMA PART LLC		05/15/2012	SINKING FUND		15,754	15,754	16,289	15,788		(35)		(35)		15,754			0	720	03/01/2014	2
981468 AA 9	WORLD FINANCIAL PROPERTIES		06/01/2012	MBS PAYDOWN		324,000	324,000	322,503	323,893		106		106		324,000			0	9,329	09/01/2013	1FM
982526 AF 2	WRIGLEY WM JR CO		06/28/2012	MATURITY		15,000,000	15,000,000	14,995,050	14,998,761		1,239		1,239		15,000,000			0	183,750	06/28/2012	2FE
448055 AA 1	HUSKY ENERGY INC		06/15/2012	MATURITY		28,500,000	28,500,000	28,387,925	28,493,249		6,751		6,751		28,500,000			0	890,625	06/15/2012	2FE
C0128# AC 4	A&O GLYCOL CO LTD		05/13/2012	SINKING FUND		274,286	274,286	274,286	274,286				0		274,286			0	10,876	11/13/2013	2
C3322# AA 6	ENERMARK INC		06/19/2012	SINKING FUND		1,800,000	1,800,000	1,800,000	1,800,000				0		1,800,000			0	59,580	06/19/2014	2
Q7397# AA 2	PRATT FINANCE PROP LTD		05/23/2012	MATURITY		17,000,000	17,000,000	17,000,000	17,000,000				0		17,000,000			0	676,600	05/23/2012	2FE
3899999.	Total - Bonds - Industrial & Miscellaneous					603,515,349	624,289,593	624,729,120	609,553,426	2,234,794	(846,072)	0	1,388,722	0	610,942,149	0	(7,426,801)	(7,426,801)	18,789,602	XXX	XXX
8399997.	Total - Bonds - Part 4					977,168,061	975,241,970	981,441,008	945,595,123	2,234,794	(815,692)	0	1,419,102	(179,166)	985,359,090	(764,229)	(7,426,801)	(8,191,030)	27,776,074	XXX	XXX
8399999.	Total - Bonds					977,168,061	975,241,970	981,441,008	945,595,123	2,234,794	(815,692)	0	1,419,102	(179,166)	985,359,090	(764,229)	(7,426,801)	(8,191,030)	27,776,074	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
758849 50 9	REGENCY CENTERS CORP		04/02/2012	CALLED THRU ISSUER	376,448.000	9,411,200	25.00	9,411,200	9,411,200				0		9,411,200			0	170,580	XXX	P3LFE
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous					9,411,200	XXX	9,411,200	9,411,200	0	0	0	0	0	9,411,200	0	0	0	170,580	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					9,411,200	XXX	9,411,200	9,411,200	0	0	0	0	0	9,411,200	0	0	0	170,580	XXX	XXX
8999999.	Total - Preferred Stocks					9,411,200	XXX	9,411,200	9,411,200	0	0	0	0	0	9,411,200	0	0	0	170,580	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
45968C 10 8	INTERNATIONAL IMAGING MATERIALS INC		06/01/2012	DIRECT	189.000	29,719	XXX						0				29,719	29,719		XXX	A
877409 10 2	TAYLOR WIMPEY PLC ADR		05/23/2012	VARIOUS	433,770.000	353,115	XXX	120,849					0		120,849		232,265	232,265	2,591	XXX	L
877409 11 0	TAYLOR WIMPEY PLC		05/14/2012	DIRECT	433,770.000		XXX		134,469	(134,469)			(134,469)					0		XXX	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					382,834	XXX	120,849	134,469	(134,469)	0	0	(134,469)	0	120,849	0	261,984	261,984	2,591	XXX	XXX
9799997	Total - Common Stocks - Part 4					382,834	XXX	120,849	134,469	(134,469)	0	0	(134,469)	0	120,849	0	261,984	261,984	2,591	XXX	XXX
9799999.	Total - Common Stocks					382,834	XXX	120,849	134,469	(134,469)	0	0	(134,469)	0	120,849	0	261,984	261,984	2,591	XXX	XXX
9899999.	Total - Preferred and Common Stocks					9,794,034	XXX	9,532,049	9,545,669	(134,469)	0	0	(134,469)	0	9,532,049	0	261,984	261,984	173,171	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					986,962,095	XXX	990,973,057	955,140,792	2,100,325	(815,692)	0	1,284,633	(179,166)	994,891,139	(764,229)	(7,164,817)	(7,929,046)	27,949,245	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 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	924	520,000	S&P500	70,096			119,163		119,163	24,125				70,096		003
Athena Option 10	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/16/2013	2,730	1,686,000	S&P500	206,872			260,794		260,794	47,371				206,872		003
Athena Option 14	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2014	2,170	1,405,000	S&P500	171,691			170,877		170,877	28,598				171,691		003
Athena Option 2	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2013	476	280,000	S&P500	38,631			53,631		53,631	10,476				38,631		003
Athena Option 21	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2014	2,729	1,749,000	S&P500	216,876			231,923		231,923	37,864				216,876		003
Athena Option 24	LIFE HEDGE	N/A	Equity/Index	BOA	03/18/2011	01/14/2014	1,341	868,000	S&P500	103,881			105,635		105,635	16,593				103,881		003
Athena Option 25	LIFE HEDGE	N/A	Equity/Index	BOA	03/18/2011	02/14/2014	2,885	1,915,000	S&P500	231,962			204,502		204,502	25,241				231,962		003
Athena Option 26	LIFE HEDGE	N/A	Equity/Index	BOA	03/18/2011	03/14/2014	517	330,000	S&P500	40,327			43,923		43,923	7,171				40,327		003
Athena Option 28	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2014	2,516	1,660,000	S&P500	201,856			190,651		190,651	28,714				201,856		003
Athena Option 32	LIFE HEDGE	N/A	Equity/Index	CSFI	05/17/2011	05/14/2014	2,167	1,440,000	S&P500	173,520			161,613		161,613	23,358				173,520		003
Athena Option 36	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2011	06/16/2014	3,212	2,032,000	S&P500	234,899			297,922		297,922	46,579				234,899		003
Athena Option 39	LIFE HEDGE	N/A	Equity/Index	BBI	07/15/2011	07/14/2014	2,611	1,718,000	S&P500	201,934			209,573		209,573	29,657				201,934		003
Athena Option 40	LIFE HEDGE	N/A	Equity/Index	BBI	07/15/2011	07/16/2012	2,321	962,000	Russel2000	43,482			4,590		4,590	(17,669)				43,482		003
Athena Option 41	LIFE HEDGE	N/A	Equity/Index	CSFI	07/15/2011	07/16/2012	901	748,000	MSCIEAFE	36,428			6		6	(4,654)				36,428		003
Athena Option 42	LIFE HEDGE	N/A	Equity/Index	BBI	07/15/2011	07/16/2012	11,242	7,398,000	S&P500	367,681			285,485		285,485	32,924				367,681		003
Athena Option 43	LIFE HEDGE	N/A	Equity/Index	BBI	08/16/2011	08/14/2014	2,981	1,778,000	S&P500	221,183			335,991		335,991	54,885				221,183		003
Athena Option 44	LIFE HEDGE	N/A	Equity/Index	BBI	08/16/2011	08/14/2012	19,008	11,336,000	S&P500	597,407			1,168,654		1,168,654	403,361				597,407		003
Athena Option 45	LIFE HEDGE	N/A	Equity/Index	WRBS	08/16/2011	08/14/2012	2,242	790,000	Russel2000	30,020			63,194		63,194	20,862				30,020		003
Athena Option 46	LIFE HEDGE	N/A	Equity/Index	JPCH	08/16/2011	08/14/2012	790	601,000	MSCIEAFE	28,848			3,111		3,111	(5,614)				28,848		003
Athena Option 47	LIFE HEDGE	N/A	Equity/Index	CSFI	09/15/2011	09/14/2012	1,155	823,000	MSCIEAFE	42,220			29,225		29,225	(8,292)				42,220		003
Athena Option 48	LIFE HEDGE	N/A	Equity/Index	CSFI	09/15/2011	09/14/2012	2,545	908,000	Russel2000	41,677			66,066		66,066	19,400				41,677		003
Athena Option 49	LIFE HEDGE	N/A	Equity/Index	CSFI	09/15/2011	09/14/2012	28,252	17,080,000	S&P500	915,488			1,608,826		1,608,826	494,521				915,488		003
Athena Option 50	LIFE HEDGE	N/A	Equity/Index	CSFI	09/15/2011	09/15/2014	5,037	3,045,000	S&P500	402,549			549,477		549,477	87,092				402,549		003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Athena Option 51	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/15/2012	1,239	904,000	MSCIEAFE	44,372			27,481		27,481	(9,279)				44,372		003
Athena Option 52	LIFE HEDGE	N/A	Equity/Index	CSFI	10/17/2011	10/15/2012	3,320	1,143,000	Russel2000	52,464			87,679		87,679	23,746				52,464		003
Athena Option 53	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/14/2014	3,651	2,192,000	S&P500	292,459			406,489		406,489	63,934				292,459		003
Athena Option 54	LIFE HEDGE	N/A	Equity/Index	CSFI	10/17/2011	10/15/2012	23,113	13,878,000	S&P500	748,024			1,292,363		1,292,363	372,494				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			1,239,293		1,239,293	356,741				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			641,029		641,029	92,835				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			96,572		96,572	23,895				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			79,800		79,800	(7,440)				93,217		003
Athena Option 59	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/14/2012	1,862	1,274,000	MSCIEAFE	59,496			73,254		73,254	4,498				59,496		003
Athena Option 6	LIFE HEDGE	N/A	Equity/Index	SCN	11/16/2010	11/14/2013	2,412	1,421,000	S&P500	181,888			271,598		271,598	52,160				181,888		003
Athena Option 60	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	4,369	1,564,000	Russel2000	73,977			103,706		103,706	25,297				73,977		003
Athena Option 61	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	26,603	16,171,000	S&P500	891,022			1,374,971		1,374,971	394,471				891,022		003
Athena Option 62	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/15/2014	4,929	2,996,000	S&P500	431,424			534,762		534,762	80,238				431,424		003
Athena Option 63	LIFE HEDGE	N/A	Equity/Index	BBI	01/18/2012	01/14/2013	35,869	23,459,000	S&P500		1,222,214		1,413,417		1,413,417	191,203				1,222,214		003
Athena Option 64	LIFE HEDGE	N/A	Equity/Index	GSE	01/18/2012	01/14/2015	3,284	2,148,000	S&P500		272,216		288,209		288,209	15,993				272,216		003
Athena Option 65	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2012	01/14/2013	5,084	1,981,000	Russel2000		93,450		97,014		97,014	3,564				93,450		003
Athena Option 66	LIFE HEDGE	N/A	Equity/Index	BBI	01/18/2012	01/14/2013	1,859	1,343,000	MSCIEAFE		63,390		57,404		57,404	(5,985)				63,390		003
Athena Option 67	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	1,594	1,225,000	MSCIEAFE		58,469		32,605		32,605	(25,865)				58,469		003
Athena Option 68	LIFE HEDGE	N/A	Equity/Index	WRBS	02/15/2012	02/14/2013	23,390	15,709,000	S&P500		809,014		798,208		798,208	(10,805)				809,014		003
Athena Option 69	LIFE HEDGE	N/A	Equity/Index	WRBS	02/15/2012	02/14/2013	3,681	1,498,000	Russel2000		69,807		59,767		59,767	(10,040)				69,807		003
Athena Option 70	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	1,754	1,178,000	S&P500		148,071		141,355		141,355	(6,716)				148,071		003
Athena Option 71	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	1,503	1,177,000	MSCIEAFE		51,496		26,597		26,597	(24,899)				51,496		003
Athena Option 72	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	27,536	19,311,000	S&P500		919,427		661,935		661,935	(257,492)				919,427		003

SCHEDULE DB - PART A - SECTION 1

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

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Athena Option 73	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	3,290	2,307,000	S&P500		280,603		221,749		221,749	(58,854)				280,603		003
Athena Option 74	LIFE HEDGE	N/A	Equity/Index	WRBS	03/15/2012	03/14/2013	4,051	1,684,000	Russel2000		70,728		143,766		143,766	73,038				70,728		003
Athena Option 75	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/15/2013	37,288	25,930,000	S&P500		1,229,082		1,009,705		1,009,705	(219,377)				1,229,082		003
Athena Option 76	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/14/2015	1,880	1,307,000	S&P500		153,703		132,776		132,776	(20,927)				153,703		003
Athena Option 77	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/15/2013	1,381	1,174,000	MSCIEAFE		44,556		33,292		33,292	(11,264)				44,556		003
Athena Option 78	LIFE HEDGE	N/A	Equity/Index	BBI	04/17/2012	04/15/2013	2,897	1,042,000	Russel2000		50,482		45,203		45,203	(5,279)				50,482		003
Athena Option 79	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2013	34,912	23,228,000	S&P500		1,138,131		1,227,936		1,227,936	89,805				1,138,131		003
Athena Option 80	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	2,716	1,807,000	S&P500		211,776		226,543		226,543	14,768				211,776		003
Athena Option 81	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2013	4,580	1,780,000	Russel2000		76,365		80,176		80,176	3,811				76,365		003
Athena Option 82	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2013	2,016	1,414,000	MSCIEAFE		59,430		66,423		66,423	6,993				59,430		003
Athena Option 83	LIFE HEDGE	N/A	Equity/Index	WRBS	06/15/2012	06/14/2013	35,453	23,804,000	S&P500		1,183,058		1,206,871		1,206,871	23,813				1,183,058		003
Athena Option 84	LIFE HEDGE	N/A	Equity/Index	WRBS	06/15/2012	06/14/2013	6,228	2,402,000	Russel2000		100,163		110,011		110,011	9,848				100,163		003
Athena Option 85	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2012	06/14/2013	2,889	1,987,000	MSCIEAFE		86,090		98,476		98,476	12,385				86,090		003
Athena Option 86	LIFE HEDGE	N/A	Equity/Index	GSE	06/15/2012	06/15/2015	2,505	1,682,000	S&P500		207,037		204,509		204,509	(2,528)				207,037		003
EFA 011012 C 53	GMxB	N/A	Equity/Index	CSFI	01/13/2012	12/21/2012	131,442	6,966,426	EFA UP		474,046		217,533		217,533	(256,513)				474,046		001
EFA 011012 C 55	GMxB	N/A	Equity/Index	CSFI	01/13/2012	12/21/2012	213,053	11,717,915	EFA UP		595,036		204,621		204,621	(390,415)				595,036		001
EFA 011012 C 57	GMxB	N/A	Equity/Index	CSFI	01/13/2012	12/21/2012	467,958	26,673,606	EFA UP		987,017		227,156		227,156	(759,861)				987,017		001
EFA 011012 C 59	GMxB	N/A	Equity/Index	CSFI	01/13/2012	12/21/2012	474,395	27,989,305	EFA UP		736,403		97,971		97,971	(638,432)				736,403		001
EFA 011112 C 53	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	207,021	10,972,113	EFA UP		654,186		342,614		342,614	(311,573)				654,186		001
EFA 011112 C 55	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	335,558	18,455,690	EFA UP		795,272		322,277		322,277	(472,995)				795,272		001
EFA 011112 C 57	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	737,034	42,010,938	EFA UP		1,275,069		357,771		357,771	(917,298)				1,275,069		001
EFA 011112 C 59	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	747,172	44,083,148	EFA UP		926,493		154,305		154,305	(772,189)				926,493		001
EFA 011212 C 53	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	333,698	17,685,994	EFA UP		1,131,236		552,260		552,260	(578,976)				1,131,236		001

SCHEDULE DB - PART A - SECTION 1

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EFA 011212 C 55	GMxB	N/A	Equity/Index	WMST	.01/17/2012	.12/21/2012	540,887	29,748,785	EFA UP		1,395,488		519,480		519,480	(876,009)				1,395,488		001
EFA 011212 C 57	GMxB	N/A	Equity/Index	WMST	.01/17/2012	.12/21/2012	1,188,026	67,717,482	EFA UP		2,227,549		576,692		576,692	(1,650,857)				2,227,549		001
EFA 011212 C 59	GMxB	N/A	Equity/Index	WMST	.01/17/2012	.12/21/2012	1,204,367	71,057,653	EFA UP		1,698,157		248,724		248,724	(1,449,434)				1,698,157		001
EFA 062712 CALL 49	GMxB	N/A	Equity/Index	CSFI	.07/02/2012	.08/17/2012	270,998	13,278,902	EFA UP		373,598		615,617		615,617	242,019				373,598		001
EFA 062712 CALL 51	GMxB	N/A	Equity/Index	CSFI	.07/02/2012	.08/17/2012	255,357	13,023,207	EFA UP		151,759		292,638		292,638	140,879				151,759		001
EFA 062712 CALL 53	GMxB	N/A	Equity/Index	CSFI	.07/02/2012	.08/17/2012	255,357	13,533,921	EFA UP		49,795		114,251		114,251	64,456				49,795		001
EFA 062712 CALL 55	GMxB	N/A	Equity/Index	CSFI	.07/02/2012	.08/17/2012	413,905	22,764,775	EFA UP		20,488		55,545		55,545	35,057				20,488		001
EFA 062712 CALL 57	GMxB	N/A	Equity/Index	CSFI	.07/02/2012	.08/17/2012	909,117	51,819,669	EFA UP		9,909		31,779		31,779	21,870				9,909		001
EFA 062712 CALL 59	GMxB	N/A	Equity/Index	CSFI	.07/02/2012	.08/17/2012	921,622	54,375,698	EFA UP		2,212		8,625		8,625	6,413				2,212		001
EFA 062912 CALL 55 B	GMxB	N/A	Equity/Index	MSCS	.07/03/2012	.09/21/2012	205,846	11,321,530	EFA UP		82,338		74,275		74,275	(8,064)				82,338		001
EFA 062912 CALL 57 B	GMxB	N/A	Equity/Index	MSCS	.07/03/2012	.09/21/2012	452,128	25,771,296	EFA UP		85,904		59,201		59,201	(26,703)				85,904		001
EFA 062912 CALL 59 B	GMxB	N/A	Equity/Index	MSCS	.07/03/2012	.09/21/2012	458,347	27,042,473	EFA UP		50,418		20,553		20,553	(29,865)				50,418		001
0089999. Total-Purchased Options-Hedging Other-Call Options and Warrants										9,044,497	22,321,133	0	25,871,659	XXX	25,871,659	(5,967,142)	0	0	0	31,365,630	XXX	XXX
Purchased Options - Hedging Other - Put Options																						
EFA 011012 P 30	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	112,927	3,387,810	EFA UP		107,247		28,502		28,502	(78,745)				107,247		001
EFA 011012 P 35	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	97,374	3,408,090	EFA UP		155,954		51,092		51,092	(104,862)				155,954		001
EFA 011012 P 36	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	84,824	3,053,664	EFA UP		149,791		51,221		51,221	(98,570)				149,791		001
EFA 011012 P 37	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	84,824	3,138,488	EFA UP		164,847		58,848		58,848	(105,999)				164,847		001
EFA 011012 P 39	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	74,549	2,907,411	EFA UP		174,564		67,948		67,948	(106,616)				174,564		001
EFA 011012 P 41	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	132,078	5,415,198	EFA UP		370,281		157,241		157,241	(213,040)				370,281		001
EFA 011012 P 43	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	117,817	5,066,131	EFA UP		393,285		182,217		182,217	(211,068)				393,285		001
EFA 011012 P 45	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	105,739	4,758,255	EFA UP		418,177		211,341		211,341	(206,836)				418,177		001
EFA 011012 P 47	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	155,342	7,301,074	EFA UP		724,531		399,114		399,114	(325,417)				724,531		001
EFA 011012 P 49	GMxB	N/A	Equity/Index	CSFI	.01/13/2012	.12/21/2012	139,493	6,835,157	EFA UP		763,906		458,088		458,088	(305,818)				763,906		001

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EFA 011012 P 51	GMxB	N/A	Equity/Index	CSFI	01/13/2012	12/21/2012	131,442	6,703,542	EFA UP		841,439		548,144		548,144	(293,295)				841,439		001
EFA 011112 P 30	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	177,860	5,335,800	EFA UP		181,417		44,891		44,891	(136,526)				181,417		001
EFA 011112 P 35	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	153,364	5,367,740	EFA UP		265,320		80,470		80,470	(184,850)				265,320		001
EFA 011112 P 36	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	133,598	4,809,528	EFA UP		256,508		80,673		80,673	(175,836)				256,508		001
EFA 011112 P 37	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	133,598	4,943,126	EFA UP		281,892		92,685		92,685	(189,207)				281,892		001
EFA 011112 P 39	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	117,415	4,579,185	EFA UP		299,408		107,018		107,018	(192,390)				299,408		001
EFA 011112 P 41	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	208,023	8,528,943	EFA UP		634,470		247,654		247,654	(386,816)				634,470		001
EFA 011112 P 43	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	185,562	7,979,166	EFA UP		673,590		286,992		286,992	(386,598)				673,590		001
EFA 011112 P 45	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	166,539	7,494,255	EFA UP		716,118		332,862		332,862	(383,256)				716,118		001
EFA 011112 P 47	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	244,664	11,499,208	EFA UP		1,238,000		628,606		628,606	(609,394)				1,238,000		001
EFA 011112 P 49	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	219,701	10,765,349	EFA UP		1,311,615		721,486		721,486	(590,128)				1,311,615		001
EFA 011112 P 51	GMxB	N/A	Equity/Index	WMST	01/13/2012	12/21/2012	207,021	10,558,071	EFA UP		1,440,866		863,326		863,326	(577,540)				1,440,866		001
EFA 011212 P 30	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	286,693	8,600,790	EFA UP		329,697		72,360		72,360	(257,337)				329,697		001
EFA 011212 P 35	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	247,208	8,652,280	EFA UP		457,335		129,709		129,709	(327,625)				457,335		001
EFA 011212 P 36	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	215,346	7,752,456	EFA UP		430,692		130,036		130,036	(300,656)				430,692		001
EFA 011212 P 37	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	215,346	7,967,802	EFA UP		472,684		149,399		149,399	(323,286)				472,684		001
EFA 011212 P 39	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	189,261	7,381,179	EFA UP		493,687		172,503		172,503	(321,185)				493,687		001
EFA 011212 P 41	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	335,312	13,747,792	EFA UP		1,046,173		399,194		399,194	(646,980)				1,046,173		001
EFA 011212 P 43	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	299,107	12,861,601	EFA UP		1,100,714		462,601		462,601	(638,112)				1,100,714		001
EFA 011212 P 45	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	268,444	12,079,980	EFA UP		1,170,416		536,540		536,540	(633,876)				1,170,416		001
EFA 011212 P 47	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	394,374	18,535,578	EFA UP		2,011,307		1,013,249		1,013,249	(998,058)				2,011,307		001
EFA 011212 P 49	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	354,137	17,352,713	EFA UP		2,107,115		1,162,967		1,162,967	(944,148)				2,107,115		001
EFA 011212 P 51	GMxB	N/A	Equity/Index	WMST	01/17/2012	12/21/2012	333,698	17,018,598	EFA UP		2,322,538		1,391,599		1,391,599	(930,939)				2,322,538		001

SCHEDULE DB - PART A - SECTION 1

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SPTR 032312 P	GMxB	N/A	Equity/Index	WMST	03/27/2012	03/18/2022	10,350	31,376,646	SPTR		8,790,255		8,645,811		8,645,811	(144,444)				8,790,255		001
SPTR 032612 P	GMxB	N/A	Equity/Index	BBI	03/28/2012	03/18/2022	15,000	46,267,800	SPTR		12,581,825		12,900,522		12,900,522	318,698				12,581,825		001
SPTR 032912 P	GMxB	N/A	Equity/Index	BBI	04/02/2012	03/18/2022	10,380	31,295,700	SPTR		8,677,369		8,591,569		8,591,569	(85,799)				8,677,369		001
SPTR 040212 P	GMxB	N/A	Equity/Index	SCN	04/04/2012	04/01/2022	10,864	33,526,304	SPTR		9,045,584		9,352,046		9,352,046	306,462				9,045,584		001
SPTR 040512 P	GMxB	N/A	Equity/Index	SCN	04/10/2012	04/05/2022	15,136	45,952,896	SPTR		12,489,016		12,679,673		12,679,673	190,657				12,489,016		001
EFA 062712 PUT 30	GMxB	N/A	Equity/Index	CSFI	07/02/2012	08/17/2012	219,387	6,581,610	EFA UP		5,068		1,970		1,970	(3,098)				5,068		001
EFA 062712 PUT 35	GMxB	N/A	Equity/Index	CSFI	07/02/2012	08/17/2012	189,171	6,620,985	EFA UP		15,304		6,238		6,238	(9,066)				15,304		001
EFA 062712 PUT 36	GMxB	N/A	Equity/Index	CSFI	07/02/2012	08/17/2012	164,789	5,932,404	EFA UP		16,907		7,040		7,040	(9,868)				16,907		001
EFA 062712 PUT 37	GMxB	N/A	Equity/Index	CSFI	07/02/2012	08/17/2012	164,789	6,097,193	EFA UP		21,406		9,121		9,121	(12,285)				21,406		001
EFA 062712 PUT 47	GMxB	N/A	Equity/Index	CSFI	07/02/2012	08/17/2012	301,789	14,184,083	EFA UP		411,701		232,659		232,659	(179,042)				411,701		001
EFA 062712 PUT 39	GMxB	N/A	Equity/Index	CSFI	07/02/2012	08/17/2012	144,829	5,648,331	EFA UP		30,023		13,476		13,476	(16,547)				30,023		001
EFA 062712 PUT 41	GMxB	N/A	Equity/Index	CSFI	07/02/2012	08/17/2012	256,591	10,520,231	EFA UP		84,649		40,268		40,268	(44,382)				84,649		001
EFA 062712 PUT 43	GMxB	N/A	Equity/Index	CSFI	07/02/2012	08/17/2012	228,887	9,842,141	EFA UP		120,555		60,842		60,842	(59,713)				120,555		001
EFA 062712 PUT 45	GMxB	N/A	Equity/Index	CSFI	07/02/2012	08/17/2012	205,422	9,243,990	EFA UP		173,766		92,888		92,888	(80,878)				173,766		001
EFA 062912 PUT 30 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	109,107	3,273,210	EFA UP		13,093		5,028		5,028	(8,065)				13,093		001
EFA 062912 PUT 35 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	94,080	3,292,800	EFA UP		18,816		11,620		11,620	(7,196)				18,816		001
EFA 062912 PUT 36 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	81,954	2,950,344	EFA UP		17,210		12,294		12,294	(4,916)				17,210		001
EFA 062912 PUT 37 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	81,954	3,032,298	EFA UP		19,669		14,924		14,924	(4,745)				19,669		001
EFA 062912 PUT 39 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	72,027	2,809,053	EFA UP		23,769		19,310		19,310	(4,459)				23,769		001
EFA 062912 PUT 41 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	127,610	5,232,010	EFA UP		57,425		50,348		50,348	(7,076)				57,425		001
EFA 062912 PUT 43 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	113,831	4,894,733	EFA UP		70,575		66,126		66,126	(4,450)				70,575		001
EFA 062912 PUT 45 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	102,162	4,597,290	EFA UP		96,032		87,436		87,436	(8,596)				96,032		001
EFA 062912 PUT 47 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	150,087	7,054,089	EFA UP		201,117		189,235		189,235	(11,882)				201,117		001

SCHEDULE DB - PART A - SECTION 1

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

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EFA 062912 PUT 49 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	134,774	6,603,926	EFA UP		262,809		249,719		249,719	(13,090)				262,809		001
EFA 062912 PUT 51 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	126,996	6,476,796	EFA UP		359,399		343,133		343,133	(16,266)				359,399		001
EFA 062912 PUT 53 B	GMxB	N/A	Equity/Index	MSCS	07/03/2012	09/21/2012	126,996	6,730,788	EFA UP		515,604		491,725		491,725	(23,879)				515,604		001
0099999. Total-Purchased Options-Hedging Other-Put Options										0	77,624,528	0	65,495,595	XXX	65,495,595	(12,128,933)	0	0	0	77,624,528	XXX	XXX
Purchased Options - Hedging Other - Floors																						
Floor #83 10YR LIBOR	GMxB	N/A	Interest	BPA	03/30/2007	03/30/2017	1	900,000,000	4.0000	27,000,000		17,942,331	98,816,787		106,780,787	(4,071,622)				27,000,000		001
Floor #84 10YR LIBOR	GMxB	N/A	Interest	MLCS	03/31/2007	03/31/2017	1	900,000,000	4.0000	27,000,000		17,942,331	93,496,153		101,460,153	1,758,785				27,000,000		001
Floor #85 10YR LIBOR	GMxB	N/A	Interest	JPCH	03/31/2007	03/31/2017	1	900,000,000	4.0000	27,000,000		17,942,331	98,816,787		106,780,787	(4,071,622)				27,000,000		001
0119999. Total-Purchased Options-Hedging Other-Floors										81,000,000	0	53,826,993	291,129,728	XXX	315,021,728	(6,384,459)	0	0	0	81,000,000	XXX	XXX
Purchased Options - Hedging Other - Collars																						
MSO Collar 15	LIFE HEDGE	N/A	Equity/Index	BBI	07/15/2011	07/20/2012	4,468	1,960,000	S&P500	49,176			77,713		77,713	52,655				6,777		003
MSO Collar 16	LIFE HEDGE	N/A	Equity/Index	BBI	08/19/2011	08/17/2012	10,742	4,023,000	S&P500	78,247			515,747		515,747	217,772				21,425		003
MSO Collar 17	LIFE HEDGE	N/A	Equity/Index	BBI	09/16/2011	09/21/2012	9,010	3,652,000	S&P500	71,506			361,178		361,178	199,721				25,447		003
MSO Collar 18	LIFE HEDGE	N/A	Equity/Index	WRBS	10/21/2011	10/19/2012	7,673	3,167,000	S&P500	64,955			279,682		279,682	166,225				25,490		003
MSO Collar 19	LIFE HEDGE	N/A	Equity/Index	BBI	11/18/2011	11/16/2012	6,192	2,509,000	S&P500	46,843			242,092		242,092	134,497				22,632		003
MSO Collar 20	LIFE HEDGE	N/A	Equity/Index	BBI	12/16/2011	12/21/2012	5,197	2,113,000	S&P500	39,471			182,181		182,181	106,766				21,236		003
MSO Collar 21	LIFE HEDGE	N/A	Equity/Index	WRBS	01/20/2012	01/18/2013	6,318	2,770,000	S&P500		51,439		120,745		120,745	69,306				29,651		003
MSO Collar 22	LIFE HEDGE	N/A	Equity/Index	BBI	02/17/2012	02/15/2013	3,804	1,726,000	S&P500		32,052		48,646		48,646	16,594				19,681		003
MSO Collar 23	LIFE HEDGE	N/A	Equity/Index	BBI	03/16/2012	03/15/2013	4,051	1,896,000	S&P500		39,702		30,732		30,732	(8,970)				22,941		003
MSO Collar 24	LIFE HEDGE	N/A	Equity/Index	BBI	04/20/2012	04/19/2013	3,737	1,717,000	S&P500		31,438		33,989		33,989	2,551				22,084		003
MSO Collar 25	LIFE HEDGE	N/A	Equity/Index	WRBS	05/18/2012	05/17/2013	8,287	3,578,000	S&P500		62,007		144,913		144,913	82,906				48,322		003
MSO Collar 26	LIFE HEDGE	N/A	Equity/Index	WRBS	06/15/2012	06/21/2013	5,621	2,516,000	S&P500		43,829		69,278		69,278	25,449				35,816		003
SCS Collar 107	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	1,291	354,000	Russel2000	2,071			(19,063)		(19,063)	19,830				13,309		003
SCS Collar 108	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	11,112	3,048,000	Russel2000	17,831			(108,241)		(108,241)	159,756				100,987		003
SCS Collar 109	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	6,577	1,804,000	Russel2000	10,553			(41,728)		(41,728)	82,530				54,939		003
SCS Collar 113	LIFE HEDGE	N/A	Equity/Index	CSFI	05/16/2011	05/16/2016	1,079	478,000	S&P500	2,796			(5,260)		(5,260)	28,119				16,643		003

SCHEDULE DB - PART A - SECTION 1

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

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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			5,216		5,216	189,398				109,652		003
SCS Collar 115	LIFE HEDGE	N/A	Equity/Index	CSFI	.05/16/2011	.05/16/2016	7,054	3,126,000	S&P500	18,287			26,679		26,679	143,922				91,788		003
SCS Collar 18	LIFE HEDGE	N/A	Equity/Index	SCN	.11/15/2010	.11/16/2015	246	59,000	Russel2000	3,031			2,955		2,955	4,174				2,011		003
SCS Collar 286	LIFE HEDGE	N/A	Equity/Index	GSE	.03/15/2012	.03/14/2017	280	131,000	S&P500		361		(1,577)		(1,577)	(1,939)				4,351		003
SCS Collar 289	LIFE HEDGE	N/A	Equity/Index	GSE	.03/15/2012	.03/14/2017	653	181,000	Russel2000		499		(3,441)		(3,441)	(3,940)				6,407		003
SCS Collar 290	LIFE HEDGE	N/A	Equity/Index	GSE	.03/15/2012	.03/14/2017	282	132,000	S&P500		364		(7,377)		(7,377)	(7,741)				5,625		003
SCS Collar 291	LIFE HEDGE	N/A	Equity/Index	GSE	.03/15/2012	.03/14/2017	351	164,000	S&P500		453		(3,856)		(3,856)	(4,309)				6,021		003
SCS Collar 32	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/14/2015	1,426	587,000	S&P500	10,302			35,324		35,324	39,650				19,681		003
SCS Collar 33	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/14/2015	8,092	3,332,000	S&P500	58,515			198,308		198,308	203,695				100,168		003
SCS Collar 34	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/14/2015	5,426	2,234,000	S&P500	39,207			121,701		121,701	113,256				62,557		003
SCS Collar 38	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/14/2015	1,761	451,000	Russel2000	7,915			4,564		4,564	28,839				16,261		003
SCS Collar 39	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/14/2015	6,950	1,780,000	Russel2000	31,239			45,492		45,492	106,287				57,012		003
SCS Collar 40	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/14/2015	4,307	1,103,000	Russel2000	19,358			34,818		34,818	57,472				32,436		003
SCS Collar 46	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2011	.01/14/2016	966	417,000	S&P500	3,128			5,966		5,966	26,515				13,756		003
SCS Collar 47	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2011	.01/14/2016	9,120	3,937,000	S&P500	29,528			77,761		77,761	224,905				117,561		003
SCS Collar 48	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2011	.01/14/2016	4,086	1,764,000	S&P500	13,230			35,701		35,701	83,305				49,162		003
SCS Collar 52	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2011	.01/14/2016	2,433	655,000	Russel2000	4,906			(24,724)		(24,724)	39,391				22,912		003
SCS Collar 53	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2011	.01/14/2016	5,825	1,568,000	Russel2000	11,744			(26,906)		(26,906)	87,105				49,497		003
SCS Collar 55	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2011	.01/14/2016	5,049	1,359,000	Russel2000	10,179			(8,205)		(8,205)	65,671				39,550		003
SCS Collar 61	LIFE HEDGE	N/A	Equity/Index	CSFI	.02/15/2011	.02/16/2016	2,550	1,129,000	S&P500	36,388			(6,169)		(6,169)	68,044				38,041		003
SCS Collar 62	LIFE HEDGE	N/A	Equity/Index	CSFI	.02/15/2011	.02/16/2016	7,617	3,372,000	S&P500	108,680			33,006		33,006	187,115				102,936		003
SCS Collar 63	LIFE HEDGE	N/A	Equity/Index	CSFI	.02/15/2011	.02/16/2016	4,590	2,032,000	S&P500	65,491			35,210		35,210	95,588				57,934		003
SCS Collar 67	LIFE HEDGE	N/A	Equity/Index	CSFI	.02/15/2011	.02/16/2016	2,561	700,000	Russel2000	22,561			(32,386)		(32,386)	40,387				25,468		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 68	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	7,299	1,995,000	Russel2000	64,299			(43,775)		(43,775)	108,445				64,731		003
SCS Collar 69	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/16/2016	5,319	1,454,000	Russel2000	46,862			(4,920)		(4,920)	70,164				43,688		003
SCS Collar 75	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	1,788	764,000	S&P500	5,959			13,434		13,434	48,738				25,707		003
SCS Collar 76	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	5,715	2,442,000	S&P500	19,048			54,885		54,885	139,448				74,827		003
SCS Collar 77	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	7,367	3,148,000	S&P500	24,554			70,836		70,836	149,204				90,050		003
SCS Collar 83	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	2,423	639,000	Russel2000	4,984			(14,276)		(14,276)	38,623				23,360		003
SCS Collar 84	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	7,044	1,858,000	Russel2000	14,492			(12,893)		(12,893)	103,879				60,536		003
SCS Collar 85	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2016	7,624	2,011,000	Russel2000	15,686			2,178		2,178	97,605				60,256		003
SCS Collar 90	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	2,219	976,000	S&P500	17,246			(2,647)		(2,647)	58,289				33,788		003
SCS Collar 91	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	6,936	3,051,000	S&P500	53,911			33,400		33,400	168,580				95,450		003
SCS Collar 92	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	4,635	2,039,000	S&P500	36,029			32,379		32,379	95,441				59,390		003
SCS Collar 97	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	2,713	755,000	Russel2000	13,341			(47,330)		(47,330)	41,749				28,063		003
SCS Collar 98	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	10,423	2,901,000	Russel2000	51,261			(111,460)		(111,460)	151,520				95,594		003
SCS Collar 99	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2016	9,600	2,672,000	Russel2000	47,214			(54,853)		(54,853)	123,486				81,235		003
0129999. Total-Purchased Options-Hedging Other-Collars										1,312,423	262,143	0	2,395,620	XXX	2,395,620	4,537,669	0	0	0	2,354,842	XXX	XXX
Purchased Options - Hedging Other - Other																						
IRS USD RTR JUN20 4.58	GMxB	N/A	Interest	DBL	06/17/2010	06/17/2020	1	91,000,000	4.5800	7,243,600			19,436,348		19,436,348	320,633				7,243,600		001
IRS USD RTR JUN15 4.5525	GMxB	N/A	Interest	DBL	06/17/2010	06/17/2015	1	101,000,000	4.5525	8,726,400			25,685,471		25,685,471	3,142,868				8,726,400		001
IRS USD RTR AUG20 08051001	GMxB	N/A	Interest	WRBS	08/05/2010	08/05/2020	1	6,000,000	4.5792	479,400			1,277,392		1,277,392	19,587				479,400		001
IRS USD RTR AUG15 08051003	GMxB	N/A	Interest	DBL	08/05/2010	08/05/2015	1	6,000,000	4.4655	480,600			1,454,541		1,454,541	172,021				480,600		001
IRS USD RTR AUG12 2.9	GMxB	N/A	Interest	DBL	08/26/2010	08/28/2012	1	8,000,000	2.9000	290,400			812,807		812,807	224,043				290,400		001
IRS USD RTR AUG12 2.65	GMxB	N/A	Interest	DBL	08/26/2010	08/28/2012	1	8,000,000	2.6500	216,800			625,314		625,314	177,559				216,800		001
IRS USD RTR AUG20 3.785	GMxB	N/A	Interest	DBL	08/26/2010	08/26/2020	1	20,000,000	3.7850	1,414,000			2,158,352		2,158,352	(40,167)				1,414,000		001
IRS USD RTR AUG20 3.72	GMxB	N/A	Interest	DBL	08/26/2010	08/26/2020	1	20,000,000	3.7200	1,836,000			2,887,659		2,887,659	(85,090)				1,836,000		001
IRS USD RTR AUG20 3.6776	GMxB	N/A	Interest	DBL	08/26/2010	08/26/2020	1	8,000,000	3.6776	878,400			1,374,776		1,374,776	(70,628)				878,400		001
IRS USD RTR AUG15 3.6575	GMxB	N/A	Interest	DBL	08/26/2010	08/26/2015	1	20,000,000	3.6575	2,022,000			3,736,694		3,736,694	231,053				2,022,000		001
IRS USD RTR SEP12 3.0275	GMxB	N/A	Interest	BOA	09/01/2010	09/04/2012	1	10,000,000	3.0275	376,500			1,131,253		1,131,253	300,213				376,500		001
IRS USD RTR SEP12 2.7775	GMxB	N/A	Interest	BOA	09/01/2010	09/04/2012	1	10,000,000	2.7775	285,500			896,431		896,431	249,366				285,500		001
IRS USD RTR SEP15 3.845	GMxB	N/A	Interest	BOA	09/01/2010	09/01/2015	1	25,000,000	3.8450	2,520,000			5,237,302		5,237,302	378,903				2,520,000		001
IRS USD RTR SEP20 3.974	GMxB	N/A	Interest	BOA	09/01/2010	09/01/2020	1	30,000,000	3.9740	2,106,000			3,528,518		3,528,518	(36,429)				2,106,000		001
IRS USD RTR SEP20 3.865	GMxB	N/A	Interest	BOA	09/01/2010	09/01/2020	1	10,000,000	3.8650	1,078,000			1,883,166		1,883,166	(76,660)				1,078,000		001

SCHEDULE DB - PART A - SECTION 1

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IRS USD RTR SEP20 3.905	GMxB	N/A	Interest	DBL	09/01/2010	09/01/2020	1	20,000,000	3.9050	1,818,000			3,148,804		3,148,804	(67,157)				1,818,000		001
IRS USD RTR SEP20 4.07	GMxB	N/A	Interest	BOA	09/02/2010	09/02/2020	1	20,000,000	4.0700	1,370,000			2,456,939		2,456,939	(13,734)				1,370,000		001
IRS USD RTR SEP20 4.01	GMxB	N/A	Interest	BOA	09/02/2010	09/02/2020	1	20,000,000	4.0100	1,786,000			3,305,630		3,305,630	(53,001)				1,786,000		001
IRS USD RTR SEP12 2.825	GMxB	N/A	Interest	DBL	09/02/2010	09/04/2012	1	10,000,000	2.8250	282,000			940,864		940,864	260,108				282,000		001
IRS USD RTR SEP15 3.9225	GMxB	N/A	Interest	DBL	09/02/2010	09/02/2015	1	20,000,000	3.9225	1,264,000			2,836,795		2,836,795	389,009				1,264,000		001
IRS USD RTR SEP15 3.94	GMxB	N/A	Interest	DBL	09/02/2010	09/02/2015	1	35,000,000	3.9400	2,901,500			6,425,831		6,425,831	635,387				2,901,500		001
IRS USD RTR SEP15 4.04	GMxB	N/A	Interest	DBL	09/03/2010	09/03/2015	1	20,000,000	4.0400	1,632,000			3,881,651		3,881,651	402,310				1,632,000		001
IRS USD RTR SEP15 4.02	GMxB	N/A	Interest	DBL	09/03/2010	09/03/2015	1	5,000,000	4.0200	482,500			1,158,382		1,158,382	94,453				482,500		001
IRS USD RTR SEP12 3.4225	GMxB	N/A	Interest	JPCH	09/03/2010	09/04/2012	1	7,000,000	3.4225	334,250			1,053,262		1,053,262	249,619				334,250		001
IRS USD RTR SEP12 3.1725	GMxB	N/A	Interest	JPCH	09/03/2010	09/04/2012	1	7,000,000	3.1725	259,875			887,704		887,704	226,693				259,875		001
IRS USD RTR SEP15 4.025	GMxB	N/A	Interest	JPCH	09/03/2010	09/03/2015	1	30,000,000	4.0250	1,868,250			4,483,048		4,483,048	623,236				1,868,250		001
IRS USD RTR SEP20 4.1625	GMxB	N/A	Interest	JPCH	09/03/2010	09/03/2020	1	40,000,000	4.1625	2,640,000			5,121,316		5,121,316	1,386				2,640,000		001
IRS USD RTR SEP20 4.085	GMxB	N/A	Interest	JPCH	09/03/2010	09/03/2020	1	30,000,000	4.0850	2,554,500			5,132,842		5,132,842	(57,287)				2,554,500		001
IRS USD RTR SEP12 3.3075	GMxB	N/A	Interest	DBL	09/07/2010	09/07/2012	1	10,000,000	3.3075	481,000			1,392,499		1,392,499	341,261				481,000		001
IRS USD RTR SEP12 3.0575	GMxB	N/A	Interest	DBL	09/07/2010	09/07/2012	1	10,000,000	3.0575	374,000			1,156,349		1,156,349	303,679				374,000		001
IRS USD RTR SEP12 2.8075	GMxB	N/A	Interest	DBL	09/07/2010	09/07/2012	1	10,000,000	2.8075	282,000			921,547		921,547	254,200				282,000		001
IRS USD RTR SEP15 3.92	GMxB	N/A	Interest	DBL	09/07/2010	09/08/2015	1	130,000,000	3.9200	10,751,000			23,573,320		23,573,320	2,297,330				10,751,000		001
IRS USD RTR SEP20 3.98	GMxB	N/A	Interest	DBL	09/07/2010	09/08/2020	1	40,000,000	3.9800	3,474,000			6,518,460		6,518,460	(115,412)				3,474,000		001
IRS USD RTR SEP20 4.0375	GMxB	N/A	Interest	DBL	09/07/2010	09/08/2020	1	50,000,000	4.0375	3,382,500			6,051,565		6,051,565	(44,688)				3,382,500		001
IRS USD RTR SEP15 3.9	GMxB	N/A	Interest	JPCH	09/07/2010	09/08/2015	1	20,000,000	3.9000	1,263,000			2,799,245		2,799,245	381,475				1,263,000		001
IRS USD RTR JUN28 4.19	GMxB	N/A	Interest	GSE	06/01/2011	06/03/2013	1	16,300,000	4.1900	1,020,000			3,967,787		3,967,787	583,420				1,020,000		001
IRS USD RTP JUN28 5.19	GMxB	N/A	Interest	GSE	06/01/2011	06/03/2013	1	21,300,000	5.1900	590,000			28,413		28,413	(68,352)				590,000		001
IRS USD RTR JUN29 3.43	GMxB	N/A	Interest	BBI	06/01/2011	06/02/2014	1	19,700,000	3.4300	625,000			2,797,882		2,797,882	318,026				625,000		001
IRS USD RTR JUN29 3.93	GMxB	N/A	Interest	BBI	06/01/2011	06/02/2014	1	17,400,000	3.9300	860,000			3,408,541		3,408,541	432,226				860,000		001
IRS USD RTR JUN29 4.43	GMxB	N/A	Interest	BBI	06/01/2011	06/02/2014	1	16,900,000	4.4300	1,250,000			4,295,593		4,295,593	557,841				1,250,000		001
IRS USD RTP JUN29 4.93	GMxB	N/A	Interest	BBI	06/01/2011	06/02/2014	1	17,600,000	4.9300	930,000			135,923		135,923	(137,785)				930,000		001
IRS USD RTR JUN28 3.19	GMxB	N/A	Interest	GSE	06/01/2011	06/03/2013	1	20,500,000	3.1900	430,000			2,500,757		2,500,757	314,191				430,000		001
IRS USD RTR JUN28 3.69	GMxB	N/A	Interest	GSE	06/01/2011	06/03/2013	1	17,000,000	3.6900	640,000			3,073,258		3,073,258	450,885				640,000		001
IRS USD RTP JUN29 5.43	GMxB	N/A	Interest	BBI	06/01/2011	06/02/2014	1	20,300,000	5.4300	775,000			109,152		109,152	(109,852)				775,000		001
IRS USD RTP JUN28 4.69	GMxB	N/A	Interest	GSE	06/01/2011	06/03/2013	1	17,500,000	4.6900	725,000			38,779		38,779	(95,165)				725,000		001
IRS USD RTP JUN13 4.746	GMxB	N/A	Interest	SCN	06/21/2011	06/21/2013	1	17,500,000	4.7460	770,000			39,984		39,984	(95,147)				770,000		001
IRS USD RTP JUN13 5.246	GMxB	N/A	Interest	SCN	06/21/2011	06/21/2013	1	21,300,000	5.2460	627,000			29,437		29,437	(69,480)				627,000		001
IRS USD RTR AUG13 3.508	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	13,300,000	3.5080	923,818			2,083,524		2,083,524	282,546				923,818		001
IRS USD RTR AUG13 4.008	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	14,400,000	4.0080	656,496			100,072		100,072	(173,339)				656,496		001
IRS USD RTR AUG14 3.758	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2014	1	13,300,000	3.7580	1,087,275			2,321,324		2,321,324	276,850				1,087,275		001
IRS USD RTP AUG12 4.231	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2012	1	11,200,000	4.2310	159,488			1		1	(27,602)				159,488		001
IRS USD RTR AUG12 3.231	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2012	1	6,700,000	3.2310	344,112			897,463		897,463	174,750				344,112		001
IRS USD RTR AUG14 3.258	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2014	1	13,900,000	3.2580	764,083			1,723,152		1,723,152	173,345				764,083		001
IRS USD RTR AUG13 2.508	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	16,700,000	2.5080	401,134			969,977		969,977	24,506				401,134		001
IRS USD RTP AUG12 3.731	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2012	1	7,800,000	3.7310	216,918			13		13	(46,975)				216,918		001
IRS USD RTR AUG13 3.008	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	13,900,000	3.0080	588,109			1,421,054		1,421,054	145,996				588,109		001
IRS USD RTR AUG14 4.258	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2014	1	14,400,000	4.2580	836,064			228,047		228,047	(184,774)				836,064		001
IRS USD RTR AUG16 4.078	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2016	1	19,500,000	4.0780	1,877,219			3,678,947		3,678,947	259,424				1,877,219		001
IRS USD RTR AUG14 2.758	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2014	1	16,700,000	2.7580	594,186			1,367,053		1,367,053	96,191				594,186		001

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IRS USD RTR AUG12 2.731	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2012	1	7,500,000	2.7310	186,150			511,158		511,158	50,800				186,150		001
IRS USD RTR AUG12 2.231	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2012	1	11,200,000	2.2310	113,120			182,486		182,486	(135,646)				113,120		001
IRS USD RTP AUG14 4.758	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2014	1	17,400,000	4.7580	710,964			189,051		189,051	(158,123)				710,964		001
IRS USD RTP AUG13 4.508	GMxB	N/A	Interest	MSCS	08/15/2011	08/15/2013	1	17,400,000	4.5080	510,864			70,122		70,122	(132,527)				510,864		001
IRS USD RTR AUG29 2.8825	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2014	1	13,900,000	2.8825	742,000			1,270,262		1,270,262	99,355				742,000		001
IRS USD RTR AUG27 2.4275	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2012	1	9,300,000	2.4275	234,000			315,168		315,168	(56,520)				234,000		001
IRS USD RTR AUG29 3.3825	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2014	1	13,300,000	3.3825	1,098,000			1,805,533		1,805,533	191,306				1,098,000		001
IRS USD RTR AUG27 3.4275	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2012	1	9,600,000	3.4275	298,000			317		317	(102,452)				298,000		001
IRS USD RTR AUG27 3.9275	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2012	1	12,000,000	3.9275	196,000			17		17	(54,223)				196,000		001
IRS USD RTR AUG29 3.8825	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2014	1	14,400,000	3.8825	875,000			315,091		315,091	(232,980)				875,000		001
IRS USD RTR AUG27 2.9275	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2012	1	8,900,000	2.9275	468,000			830,357		830,357	131,630				468,000		001
IRS USD RTR AUG31 3.65	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2016	1	39,100,000	3.6500	3,845,000			5,801,280		5,801,280	272,840				3,845,000		001
IRS USD RTR AUG29 4.3825	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2014	1	17,400,000	4.3825	758,000			254,325		254,325	(205,271)				758,000		001
IRS USD RTR AUG29 2.3825	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2014	1	16,700,000	2.3825	553,000			956,832		956,832	44,706				553,000		001
IRS USD RTR AUG27 1.9275	GMxB	N/A	Interest	DBL	08/22/2011	08/22/2012	1	12,000,000	1.9275	113,000			44,185		44,185	(148,306)				113,000		001
IRS USD RTR AUG27 0823112	GMxB	N/A	Interest	GSE	08/23/2011	08/23/2012	1	8,000,000	2.9600	425,000			779,433		779,433	127,580				425,000		001
IRS USD RTP AUG28 0823113	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	23,000,000	3.7450	1,010,000			224,439		224,439	(348,126)				1,010,000		001
IRS USD RTR AUG27 0823111	GMxB	N/A	Interest	GSE	08/23/2011	08/23/2012	1	10,000,000	3.4600	305,000			303		303	(101,931)				305,000		001
IRS USD RTR AUG28 0823112	GMxB	N/A	Interest	GSE	08/23/2011	08/23/2013	1	6,000,000	2.6900	255,000			437,081		437,081	26,320				255,000		001
IRS USD RTR AUG28 0823114	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	26,800,000	2.2450	620,000			1,093,471		1,093,471	(37,477)				620,000		001
IRS USD RTR AUG28 0823116	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	21,300,000	3.2450	1,520,000			2,706,584		2,706,584	330,879				1,520,000		001
IRS USD RTP AUG28 0823112	GMxB	N/A	Interest	GSE	08/23/2011	08/23/2013	1	6,000,000	3.6900	280,000			62,523		62,523	(94,962)				280,000		001
IRS USD RTR AUG28 0823115	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	22,300,000	2.7450	945,000			1,730,262		1,730,262	119,385				945,000		001
IRS USD RTR AUG22 0823111	GMxB	N/A	Interest	WRBS	08/23/2011	08/23/2012	1	15,000,000	2.0900	255,000			434,980		434,980	66,533				255,000		001
IRS USD RTR AUG27 0823111	GMxB	N/A	Interest	GSE	08/23/2011	08/23/2012	1	10,000,000	2.4600	260,000			371,661		371,661	(49,080)				260,000		001
IRS USD RTR AUG28 0823114	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2013	1	27,900,000	4.2450	855,000			154,352		154,352	(273,453)				855,000		001
IRS USD RTR AUG36 0823111	GMxB	N/A	Interest	DBL	08/23/2011	08/23/2016	1	20,000,000	3.7100	2,400,000			3,753,634		3,753,634	122,949				2,400,000		001
IRS USD RTP AUG22 0823111	GMxB	N/A	Interest	WRBS	08/23/2011	08/23/2012	1	15,000,000	3.0900	320,000			582		582	(110,438)				320,000		001
IRS USD RTR AUG28 0823113	GMxB	N/A	Interest	GSE	08/23/2011	08/23/2013	1	6,000,000	3.1900	425,000			726,906		726,906	86,098				425,000		001
IRS USD RTR SEP16 3.89	GMxB	N/A	Interest	BPA	09/01/2011	09/01/2016	1	9,100,000	3.8900	1,200,000			2,193,081		2,193,081	77,289				1,200,000		001
IRS USD RTR SEP14 2.88	GMxB	N/A	Interest	WRBS	09/01/2011	09/02/2014	1	20,000,000	2.8800	1,231,000			2,381,754		2,381,754	(3,197)				1,231,000		001
IRS USD RTP SEP14 3.630	GMxB	N/A	Interest	WRBS	09/01/2011	09/02/2014	1	15,000,000	3.6300	1,715,000			619,464		619,464	(391,688)				1,715,000		001
IRS USD RTP SEP14 4.38	GMxB	N/A	Interest	WRBS	09/01/2011	09/02/2014	1	20,000,000	4.3800	1,339,000			473,105		473,105	(277,054)				1,339,000		001
IRS USD RTP SEP12 3.415	GMxB	N/A	Interest	WRBS	09/02/2011	09/04/2012	1	25,900,000	3.4150	815,000			2,858		2,858	(302,748)				815,000		001
IRS USD RTP SEP12 3.915	GMxB	N/A	Interest	WRBS	09/02/2011	09/04/2012	1	37,300,000	3.9150	635,000			296		296	(191,276)				635,000		001
IRS USD RTR SEP14 3.37	GMxB	N/A	Interest	WRBS	09/02/2011	09/02/2014	1	27,700,000	3.3700	2,175,000			3,724,547		3,724,547	390,126				2,175,000		001
IRS USD RTP SEP12 2.915	GMxB	N/A	Interest	WRBS	09/02/2011	09/04/2012	1	22,400,000	2.9150	1,255,000			29,956		29,956	(547,138)				1,255,000		001
IRS USD RTR SEP14 4.37	GMxB	N/A	Interest	WRBS	09/02/2011	09/02/2014	1	33,200,000	4.3700	1,475,000			502,276		502,276	(393,959)				1,475,000		001
IRS USD RTP SEP12 1.915	GMxB	N/A	Interest	WRBS	09/02/2011	09/04/2012	1	37,300,000	1.9150	320,000			171,046		171,046	(436,062)				320,000		001
IRS USD RTR SEP14 2.87	GMxB	N/A	Interest	WRBS	09/02/2011	09/02/2014	1	28,500,000	2.8700	1,463,000			2,578,280		2,578,280	198,375				1,463,000		001
IRS USD RTP SEP12 2.415	GMxB	N/A	Interest	WRBS	09/02/2011	09/04/2012	1	25,100,000	2.4150	570,000			857,646		857,646	(144,957)				570,000		001
IRS USD RTR SEP16 3.63	GMxB	N/A	Interest	WRBS	09/02/2011	09/02/2016	1	28,700,000	3.6300	2,055,000			3,184,002		3,184,002	252,955				2,055,000		001
IRS USD RTR SEP14 2.37	GMxB	N/A	Interest	WRBS	09/02/2011	09/02/2014	1	32,200,000	2.3700	1,010,000			1,829,691		1,829,691	86,595				1,010,000		001
IRS USD RTP SEP14 3.87	GMxB	N/A	Interest	WRBS	09/02/2011	09/02/2014	1	28,800,000	3.8700	1,795,000			648,861		648,861	(469,004)				213,991		001
IRS USD RTR DEC13 2.5%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2013	1	29,000,000	2.5000	1,478,157			1,701,687		1,701,687	278,573				1,478,157		001

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IRS USD RTR DEC12 2.5%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2012	1	58,000,000	2.5000	2,907,374			3,601,274		3,601,274	825,595				2,907,374		001
IRS USD RTR DEC21 3.0%	GMxB	N/A	Interest	CSFI	12/19/2011	12/20/2021	1	58,000,000	3.0000	4,635,797			4,385,186		4,385,186	(160,750)				4,635,797		001
IRS USD RTR DEC21 2.0%	GMxB	N/A	Interest	CSFI	12/19/2011	12/20/2021	1	73,400,000	2.0000	3,496,794			3,571,086		3,571,086	142,513				3,496,794		001
IRS USD RTR DEC16 2.0%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2016	1	73,400,000	2.0000	2,742,116			3,050,365		3,050,365	421,355				2,742,116		001
IRS USD RTR DEC13 2.0%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2013	1	36,700,000	2.0000	1,101,462			1,184,663		1,184,663	127,950				1,101,462		001
IRS USD RTR DEC13 1.5%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2013	1	36,700,000	1.5000	563,133			565,154		565,154	11,945				563,133		001
IRS USD RTR DEC14 2.0%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2014	1	73,400,000	2.0000	2,347,232			2,567,625		2,567,625	334,937				2,347,232		001
IRS USD RTR DEC12 1.5%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2012	1	73,400,000	1.5000	764,931			517,225		517,225	(167,676)				764,931		001
IRS USD RTR DEC13 3.0%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2013	1	29,000,000	3.0000	2,261,821			2,702,976		2,702,976	501,413				2,261,821		001
IRS USD RTR DEC16 3.0%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2016	1	58,000,000	3.0000	4,291,588			4,322,043		4,322,043	181,481				4,291,588		001
IRS USD RTR DEC14 3.0%	GMxB	N/A	Interest	CSFI	12/19/2011	12/19/2014	1	58,000,000	3.0000	4,309,594			4,877,996		4,877,996	712,677				4,309,594		001
IRS USD RTR DEC12 2.5% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2012	1	58,000,000	2.5000	2,722,777			3,598,779		3,598,779	822,057				2,722,777		001
IRS USD RTR DEC12 1.5% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2012	1	73,400,000	1.5000	644,484			519,567		519,567	(166,762)				644,484		001
IRS USD RTR DEC13 3.0% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2013	1	29,000,000	3.0000	2,179,748			2,701,955		2,701,955	501,103				2,179,748		001
IRS USD RTR DEC13 2.5% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2013	1	29,000,000	2.5000	1,389,257			1,701,310		1,701,310	278,433				1,389,257		001
IRS USD RTR DEC13 2.0% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2013	1	36,700,000	2.0000	1,004,480			1,184,945		1,184,945	128,089				1,004,480		001
IRS USD RTR DEC13 1.5% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2013	1	36,700,000	1.5000	495,840			565,859		565,859	12,290				495,840		001
IRS USD RTR DEC14 3.0% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/22/2014	1	58,000,000	3.0000	4,140,097			4,878,786		4,878,786	712,617				4,140,097		001
IRS USD RTR DEC14 2.0% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/22/2014	1	73,400,000	2.0000	2,160,141			2,570,125		2,570,125	335,771				2,160,141		001
IRS USD RTR DEC16 3.0% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2016	1	58,000,000	3.0000	4,109,408			4,321,794		4,321,794	181,083				4,109,408		001
IRS USD RTR DEC16 2.0% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2016	1	73,400,000	2.0000	2,552,092			3,050,607		3,050,607	421,053				2,552,092		001
IRS USD RTR DEC21 3.0% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2021	1	58,000,000	3.0000	4,507,933			4,385,190		4,385,190	(160,749)				4,507,933		001
IRS USD RTR DEC21 2.0% 02	GMxB	N/A	Interest	CSFI	12/20/2011	12/20/2021	1	73,400,000	2.0000	3,353,743			3,571,086		3,571,086	142,513				3,353,743		001
IRS USD RTR JUN43 3.854	PORTFOLIO HEDGE	N/A	Interest	DBL	06/02/2011	06/03/2013	1	88,000,000	3.8540	5,000,000			25,023,672		25,023,672	2,070,164				5,000,000		004
IRS USD RTR JUN43 3.604	PORTFOLIO HEDGE	N/A	Interest	DBL	06/02/2011	06/03/2013	1	153,000,000	3.6040	6,500,000			36,019,175		36,019,175	2,258,097				6,500,000		004
IRS USD RTR JUN43 3.354	PORTFOLIO HEDGE	N/A	Interest	DBL	06/02/2011	06/03/2013	1	223,000,000	3.3540	6,450,000			42,277,022		42,277,022	1,371,873				6,450,000		004
IRS USD RTR JUN13 3.854	PORTFOLIO HEDGE	N/A	Interest	DBL	06/06/2011	06/06/2013	1	88,000,000	3.8540	4,500,000			25,005,940		25,005,940	2,061,777				4,500,000		004
IRS USD RTR JUN13 3.604	PORTFOLIO HEDGE	N/A	Interest	DBL	06/06/2011	06/06/2013	1	153,000,000	3.6040	6,000,000			36,001,653		36,001,653	2,248,620				6,000,000		004
IRS USD RTR JUN13 3.354	PORTFOLIO HEDGE	N/A	Interest	DBL	06/06/2011	06/06/2013	1	223,000,000	3.3540	6,090,000			42,272,679		42,272,679	1,367,889				6,090,000		004
IRS USD RTR JUN13 3.854	PORTFOLIO HEDGE	N/A	Interest	DBL	06/14/2011	06/14/2013	1	88,000,000	3.8540	4,700,000			24,991,224		24,991,224	2,045,861				4,700,000		004
IRS USD RTR JUN13 3.354	PORTFOLIO HEDGE	N/A	Interest	DBL	06/14/2011	06/14/2013	1	222,200,000	3.3540	6,350,000			42,172,798		42,172,798	1,366,791				6,350,000		004
IRS USD RTR JUN13 3.604	PORTFOLIO HEDGE	N/A	Interest	DBL	06/14/2011	06/14/2013	1	153,200,000	3.6040	6,300,000			36,052,596		36,052,596	2,237,275				6,300,000		004
IRS USD RTR JUN14 1.995	PORTFOLIO HEDGE	N/A	Interest	MSCS	06/04/2012	06/04/2014	1	131,900,000	1.9950	8,280,000			7,072,594		7,072,594	(1,207,406)				8,280,000		004
IRS USD RTR JUN14 2.245	PORTFOLIO HEDGE	N/A	Interest	MSCS	06/04/2012	06/04/2014	1	106,300,000	2.2450	9,200,000			7,384,701		7,384,701	(1,815,299)				9,200,000		004
IRS USD RTR JUN14 2.495	PORTFOLIO HEDGE	N/A	Interest	MSCS	06/04/2012	06/04/2014	1	176,500,000	2.4950	19,970,000			16,007,325		16,007,325	(3,962,675)				19,970,000		004
IRS USD RTR JUN14 2.543	PORTFOLIO HEDGE	N/A	Interest	DBL	06/05/2012	06/05/2014	1	176,200,000	2.5430	19,690,000			16,781,076		16,781,076	(2,908,924)				19,690,000		004
IRS USD RTR JUN14 2.043	PORTFOLIO HEDGE	N/A	Interest	DBL	06/05/2012	06/05/2014	1	131,600,000	2.0430	8,190,000			7,264,474		7,264,474	(925,526)				8,190,000		004
IRS USD RTR JUN14 2.293	PORTFOLIO HEDGE	N/A	Interest	DBL	06/05/2012	06/05/2014	1	106,000,000	2.2930	8,970,000			7,763,977		7,763,977	(1,206,023)				8,970,000		004
IRS USD RTR JUN14 2.539	PORTFOLIO HEDGE	N/A	Interest	WRBS	06/06/2012	06/06/2014	1	145,200,000	2.5390	9,500,000			9,560,272		9,560,272	60,272				9,500,000		004
IRS USD RTR JUN14 2.289	PORTFOLIO HEDGE	N/A	Interest	WRBS	06/06/2012	06/06/2014	1	87,400,000	2.2890	4,300,000			4,421,327		4,421,327	121,327				4,300,000		004
IRS USD RTR JUN14 2.039	PORTFOLIO HEDGE	N/A	Interest	WRBS	06/06/2012	06/06/2014	1	109,500,000	2.0390	3,800,000			4,170,618		4,170,618	370,618				3,800,000		004
IRS USD RTR JUN14 2.655	PORTFOLIO HEDGE	N/A	Interest	GSE	06/06/2012	06/06/2014	1	89,700,000	2.6550	11,050,000			9,552,214		9,552,214	(1,497,786)				11,050,000		004
IRS USD RTR JUN14 2.405	PORTFOLIO HEDGE	N/A	Interest	GSE	06/06/2012	06/06/2014	1	54,000,000	2.4050	5,100,000			4,462,144		4,462,144	(637,856)				5,100,000		004
IRS USD RTR JUN14 2.155	PORTFOLIO HEDGE	N/A	Interest	GSE	06/06/2012	06/06/2014	1	66,800,000	2.1550	4,740,000			4,199,415		4,199,415	(540,585)				4,740,000		004
IRS USD RTR JUN14 2.539 BNP	PORTFOLIO HEDGE	N/A	Interest	BPA	06/06/2012	06/06/2014	1	264,400,000	2.5390	17,657,000			17,408,649		17,408,649	(248,351)				17,657,000		004

SCHEDULE DB - PART A - SECTION 1

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IRS USD RTR JUN14 2.289 BNP...	PORTFOLIO HEDGE	N/A	Interest	BPA	.06/06/2012	.06/06/2014	1	159,200,000	2.2890		7,950,000		8,053,492		8,053,492	103,492				7,950,000		004
IRS USD RTR JUN14 2.039 BNP...	PORTFOLIO HEDGE	N/A	Interest	BPA	.06/06/2012	.06/06/2014	1	199,700,000	2.0390		7,100,000		7,606,140		7,606,140	506,140				7,100,000		004
IRS USD RTR JUN14 2.201 BBI...	PORTFOLIO HEDGE	N/A	Interest	BBI	.06/07/2012	.06/09/2014	1	196,500,000	2.2010		12,040,000		13,043,826		13,043,826	1,003,826				12,040,000		004
IRS USD RTR JUN14 2.701 BBI...	PORTFOLIO HEDGE	N/A	Interest	BBI	.06/07/2012	.06/09/2014	1	265,600,000	2.7010		29,075,000		29,619,034		29,619,034	544,034				29,075,000		004
IRS USD RTR JUN14 2.451 BBI...	PORTFOLIO HEDGE	N/A	Interest	BBI	.06/07/2012	.06/09/2014	1	159,100,000	2.4510		13,250,000		13,822,826		13,822,826	572,826				13,250,000		004
IRS USD RTR JUN14 2.27	PORTFOLIO HEDGE	N/A	Interest	DBL	.06/08/2012	.06/09/2014	1	88,600,000	2.2700		4,375,000		4,397,315		4,397,315	22,315				4,375,000		004
IRS USD RTR JUN14 2.02	PORTFOLIO HEDGE	N/A	Interest	DBL	.06/08/2012	.06/09/2014	1	110,400,000	2.0200		3,910,000		4,121,550		4,121,550	211,550				3,910,000		004
IRS USD RTR JUN14 2.69	PORTFOLIO HEDGE	N/A	Interest	BPA	.06/08/2012	.06/09/2014	1	150,000,000	2.6900		16,500,000		16,551,396		16,551,396	51,396				16,500,000		004
IRS USD RTR JUN14 2.44	PORTFOLIO HEDGE	N/A	Interest	BPA	.06/08/2012	.06/09/2014	1	89,900,000	2.4400		7,500,000		7,721,841		7,721,841	221,841				7,500,000		004
IRS USD RTR JUN14 2.19	PORTFOLIO HEDGE	N/A	Interest	BPA	.06/08/2012	.06/09/2014	1	111,300,000	2.1900		6,895,000		7,297,780		7,297,780	402,780				6,895,000		004
IRS USD RTR JUN14 2.52	PORTFOLIO HEDGE	N/A	Interest	DBL	.06/08/2012	.06/09/2014	1	147,800,000	2.5200		9,750,000		9,557,629		9,557,629	(192,371)				9,750,000		004
IRS USD RTR JUN14 2.42	PORTFOLIO HEDGE	N/A	Interest	BPA	.06/11/2012	.06/11/2014	1	31,400,000	2.4200		2,650,000		2,643,693		2,643,693	(6,307)				2,650,000		004
IRS USD RTR JUN14 2.17	PORTFOLIO HEDGE	N/A	Interest	BPA	.06/11/2012	.06/11/2014	1	38,900,000	2.1700		2,425,000		2,497,123		2,497,123	72,123				2,425,000		004
IRS USD RTR JUN14 2.67	PORTFOLIO HEDGE	N/A	Interest	BPA	.06/11/2012	.06/11/2014	1	52,300,000	2.6700		5,800,000		5,663,574		5,663,574	(136,426)				5,800,000		004
IRS USD RTR JUN14 2.674	PORTFOLIO HEDGE	N/A	Interest	CSFI	.06/12/2012	.06/12/2014	1	43,500,000	2.6740		4,790,000		4,728,377		4,728,377	(61,623)				4,790,000		004
IRS USD RTR JUN14 2.424	PORTFOLIO HEDGE	N/A	Interest	CSFI	.06/12/2012	.06/12/2014	1	26,000,000	2.4240		2,180,000		2,198,351		2,198,351	18,351				2,180,000		004
IRS USD RTR JUN14 2.174	PORTFOLIO HEDGE	N/A	Interest	CSFI	.06/12/2012	.06/12/2014	1	32,200,000	2.1740		1,980,000		2,076,918		2,076,918	96,918				1,980,000		004
IRS USD RTR JUN14 2.681	PORTFOLIO HEDGE	N/A	Interest	DBL	.06/13/2012	.06/13/2014	1	225,600,000	2.6810		26,700,000		24,696,856		24,696,856	(2,003,144)				26,700,000		004
IRS USD RTR JUN14 2.431	PORTFOLIO HEDGE	N/A	Interest	DBL	.06/13/2012	.06/13/2014	1	135,000,000	2.4310		12,300,000		11,503,747		11,503,747	(796,254)				12,300,000		004
IRS USD RTR JUN14 2.181	PORTFOLIO HEDGE	N/A	Interest	DBL	.06/13/2012	.06/13/2014	1	166,600,000	2.1810		11,350,000		10,837,945		10,837,945	(512,055)				11,350,000		004
IRS USD RTR JUN14 2.25	PORTFOLIO HEDGE	N/A	Interest	DBL	.06/26/2012	.06/26/2014	1	107,400,000	2.2500		5,209,000		5,249,163		5,249,163	40,163				5,209,000		004
IRS USD RTR JUN14 2.00	PORTFOLIO HEDGE	N/A	Interest	DBL	.06/26/2012	.06/26/2014	1	134,600,000	2.0000		4,685,000		4,957,932		4,957,932	272,932				4,685,000		004
IRS USD RTR JUN14 2.5	PORTFOLIO HEDGE	N/A	Interest	DBL	.06/26/2012	.06/26/2014	1	178,100,000	2.5000		11,576,000		11,325,944		11,325,944	(250,056)				11,576,000		004
0139999. Total-Purchased Options-Hedging Other-Other										238,523,975	340,437,000	0	936,942,746	XXX	936,942,746	20,605,084	0	0	0	577,379,966	XXX	XXX
0149999. Total-Purchased Options-Hedging Other										329,880,895	440,644,805	53,826,993	1,321,835,347	XXX	1,345,727,347	662,218	0	0	0	769,724,966	XXX	XXX
0369999. Total-Purchased Options-Call Options and Warrants										9,044,497	22,321,133	0	25,871,659	XXX	25,871,659	(5,967,142)	0	0	0	31,365,630	XXX	XXX
0379999. Total-Purchased Options-Put Options										0	77,624,528	0	65,495,595	XXX	65,495,595	(12,128,933)	0	0	0	77,624,528	XXX	XXX
0399999. Total-Purchased Options-Floors										81,000,000	0	53,826,993	291,129,728	XXX	315,021,728	(6,384,459)	0	0	0	81,000,000	XXX	XXX
0409999. Total-Purchased Options-Collars										1,312,423	262,143	0	2,395,620	XXX	2,395,620	4,537,669	0	0	0	2,354,842	XXX	XXX
0419999. Total-Purchased Options-Other										238,523,975	340,437,000	0	936,942,746	XXX	936,942,746	20,605,084	0	0	0	577,379,966	XXX	XXX
0429999. Total-Purchased Options										329,880,895	440,644,805	53,826,993	1,321,835,347	XXX	1,345,727,347	662,218	0	0	0	769,724,966	XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
SCS Collar 10	LIFE HEDGE	N/A	Equity/Index	SCN	.10/15/2010	.10/14/2015	225	88,000	S&P500	(2,058)			5,078		5,078	4,382				2,370		003
SCS Collar 105	LIFE HEDGE	N/A	Equity/Index	CSFI	.05/16/2011	.05/14/2014	1,258	345,000	Russel2000	(6,952)			(11,229)		(11,229)	23,869				7,823		003
SCS Collar 106	LIFE HEDGE	N/A	Equity/Index	CSFI	.05/16/2011	.05/14/2014	5,625	1,543,000	Russel2000	(31,091)			(27,243)		(27,243)	93,411				32,329		003
SCS Collar 111	LIFE HEDGE	N/A	Equity/Index	CSFI	.05/16/2011	.05/14/2014	839	372,000	S&P500	(7,496)			4,304		4,304	25,809				8,179		003
SCS Collar 112	LIFE HEDGE	N/A	Equity/Index	CSFI	.05/16/2011	.05/14/2014	4,757	2,108,000	S&P500	(42,476)			21,763		21,763	115,302				43,004		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 119	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/16/2014	709	299,000	S&P500	(7,209)			10,507		10,507	21,247				6,688		003
SCS Collar 120	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/16/2014	4,374	1,845,000	S&P500	(44,483)			29,860		29,860	97,967				38,275		003
SCS Collar 121	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/14/2016	754	318,000	S&P500	(267)			8,615		8,615	19,980				11,281		003
SCS Collar 122	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/14/2016	9,526	4,018,000	S&P500	(3,375)			77,973		77,973	226,764				126,830		003
SCS Collar 123	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/14/2016	10,600	4,471,000	S&P500	(3,756)			61,280		61,280	206,629				131,273		003
SCS Collar 125	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/16/2014	554	144,000	Russel2000	(3,472)			1,116		1,116	10,503				3,404		003
SCS Collar 126	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/16/2014	5,604	1,456,000	Russel2000	(35,104)			10,121		10,121	91,031				31,438		003
SCS Collar 127	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/14/2016	1,509	392,000	Russel2000	(329)			(6,302)		(6,302)	23,547				14,888		003
SCS Collar 128	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/14/2016	18,986	4,933,000	Russel2000	(4,144)			(32,779)		(32,779)	271,443				166,094		003
SCS Collar 129	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2011	.06/14/2016	7,190	1,868,000	Russel2000	(1,569)			(6,200)		(6,200)	88,355				57,654		003
SCS Collar 131	LIFE HEDGE	N/A	Equity/Index	CSFI	.07/15/2011	.07/16/2012	181	96,000	GOLDLNPM	(1,316)			1,502		1,502	2,622				308		003
SCS Collar 132	LIFE HEDGE	N/A	Equity/Index	CSFI	.07/15/2011	.07/16/2012	240	133,000	MSCIEAFE	(1,091)			(6,091)		(6,091)	6,340				441		003
SCS Collar 133	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/16/2012	315	138,000	S&P500	(1,132)			5,296		5,296	8,015				450		003
SCS Collar 134	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/16/2012	481	133,000	Russel2000	(1,091)			186		186	8,394				442		003
SCS Collar 135	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2014	1,042	457,000	S&P500	(11,320)			4,123		4,123	31,588				10,420		003
SCS Collar 136	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2014	1,756	485,000	Russel2000	(12,013)			(18,150)		(18,150)	32,710				11,686		003
SCS Collar 137	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2016	1,833	804,000	S&P500	(1,495)			(4,720)		(4,720)	47,265				28,652		003
SCS Collar 138	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2016	2,845	786,000	Russel2000	(1,462)			(48,156)		(48,156)	42,747				30,319		003
SCS Collar 139	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2014	3,193	1,401,000	S&P500	(34,703)			1,673		1,673	74,721				29,627		003
SCS Collar 14	LIFE HEDGE	N/A	Equity/Index	SCN	.11/15/2010	.11/14/2013	3,375	810,000	Russel2000	(19,011)			59,223		59,223	55,761				14,697		003
SCS Collar 140	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/16/2012	3,795	123,000	WTI Light Sweet	(1,686)			(4,775)		(4,775)	(2,477)				399		003
SCS Collar 141	LIFE HEDGE	N/A	Equity/Index	CSFI	.07/15/2011	.07/16/2012	4,475	2,478,000	MSCIEAFE	(33,973)			(113,488)		(113,488)	106,717				8,169		003
SCS Collar 142	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2014	4,612	1,274,000	Russel2000	(31,557)			(32,429)		(32,429)	76,014				27,949		003

SCHEDULE DB - PART A - SECTION 1

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

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SCS Collar 143	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2016	7,802	3,423,000	S&P500	(6,367)			2,418		2,418	185,282				109,510		003
SCS Collar 144	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2016	9,983	2,758,000	Russel2000	(5,130)			(78,082)		(78,082)	123,404				86,002		003
SCS Collar 145	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2016	12,101	5,309,000	S&P500	(9,875)			(1,876)		(1,876)	239,037				157,486		003
SCS Collar 146	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/16/2012	15,362	4,244,000	Russel2000	(58,185)			5,921		5,921	275,255				14,009		003
SCS Collar 147	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/16/2012	16,065	7,048,000	S&P500	(96,628)			267,122		267,122	426,840				22,866		003
SCS Collar 148	LIFE HEDGE	N/A	Equity/Index	BBI	.07/15/2011	.07/14/2016	18,305	5,057,000	Russel2000	(9,406)			(207,445)		(207,445)	258,441				172,026		003
SCS Collar 149	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/15/2016	18,339	7,363,000	S&P500	(222,215)			114,788		114,788	336,258				219,264		003
SCS Collar 15	LIFE HEDGE	N/A	Equity/Index	SCN	.11/15/2010	.11/14/2013	746	179,000	Russel2000	(4,202)			16,119		16,119	14,750				3,544		003
SCS Collar 150	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/15/2016	11,430	4,589,000	S&P500	(138,496)			193,526		193,526	268,093				148,866		003
SCS Collar 151	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/15/2016	1,318	529,000	S&P500	(15,965)			37,556		37,556	34,654				19,813		003
SCS Collar 152	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/14/2014	6,528	2,621,000	S&P500	(95,326)			100,690		100,690	143,929				57,144		003
SCS Collar 153	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/14/2014	1,146	460,000	S&P500	(16,730)			36,092		36,092	34,687				10,975		003
SCS Collar 154	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/14/2012	16,508	6,628,000	S&P500	(90,340)			682,093		682,093	509,787				35,847		003
SCS Collar 155	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/15/2016	10,574	2,533,000	Russel2000	(76,446)			41,797		41,797	122,213				79,578		003
SCS Collar 156	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/15/2016	22,656	5,427,000	Russel2000	(163,787)			166,237		166,237	314,633				187,158		003
SCS Collar 157	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/15/2016	2,759	661,000	Russel2000	(19,949)			29,016		29,016	43,388				26,043		003
SCS Collar 158	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/14/2014	6,563	1,572,000	Russel2000	(57,174)			55,983		55,983	101,041				35,428		003
SCS Collar 159	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/14/2014	952	228,000	Russel2000	(8,292)			13,751		13,751	17,934				5,657		003
SCS Collar 16	LIFE HEDGE	N/A	Equity/Index	SCN	.11/15/2010	.11/16/2015	5,009	1,202,000	Russel2000	(10,061)			54,212		54,212	75,004				36,846		003
SCS Collar 160	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/14/2012	16,707	4,002,000	Russel2000	(54,547)			438,699		438,699	345,223				22,152		003
SCS Collar 161	LIFE HEDGE	N/A	Equity/Index	DBL	.08/15/2011	.08/14/2012	3,502	1,782,000	MSCIEAFE	(24,289)			(26,010)		(26,010)	53,116				9,752		003
SCS Collar 162	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/14/2012	298	173,000	GOLDLNPM	(2,358)			(2,163)		(2,163)	6,690				921		003
SCS Collar 163	LIFE HEDGE	N/A	Equity/Index	CSFI	.08/15/2011	.08/14/2012	8,670	254,000	WTI Light Sweet	(3,462)			1,192		1,192	(2,835)				1,362		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 164	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2012	18,087	539,000	WTI Light Sweet	(6,910)			399		399	(25,842)				3,862		003
SCS Collar 165	LIFE HEDGE	N/A	Equity/Index	GSE	.09/15/2011	.09/14/2012	906	539,000	GOLDLNPM	(6,899)			(15,082)		(15,082)	19,610				3,752		003
SCS Collar 166	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2012	4,717	2,241,000	MSCIEAFE	(28,730)			51,194		51,194	48,874				16,065		003
SCS Collar 167	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2012	15,792	3,756,000	Russel2000	(48,152)			455,658		455,658	319,508				27,411		003
SCS Collar 168	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/15/2014	2,556	608,000	Russel2000	(20,952)			44,636		44,636	48,176				15,713		003
SCS Collar 169	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/15/2014	5,975	1,421,000	Russel2000	(48,968)			72,407		72,407	93,967				33,210		003
SCS Collar 17	LIFE HEDGE	N/A	Equity/Index	SCN	.11/15/2010	.11/16/2015	3,604	865,000	Russel2000	(7,240)			36,715		36,715	45,775				24,593		003
SCS Collar 170	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2016	4,289	1,020,000	Russel2000	(32,120)			53,821		53,821	66,977				41,322		003
SCS Collar 171	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2016	28,578	6,797,000	Russel2000	(214,038)			281,365		281,365	398,539				240,238		003
SCS Collar 172	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2016	15,683	3,730,000	Russel2000	(117,458)			103,299		103,299	183,448				119,886		003
SCS Collar 173	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2012	19,986	8,055,000	S&P500	(103,265)			871,227		871,227	640,039				56,848		003
SCS Collar 174	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/15/2014	1,032	416,000	S&P500	(14,335)			30,205		30,205	31,150				10,127		003
SCS Collar 175	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/15/2014	4,501	1,814,000	S&P500	(62,510)			77,884		77,884	102,488				40,629		003
SCS Collar 176	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2016	2,893	1,166,000	S&P500	(36,717)			62,210		62,210	77,149				42,417		003
SCS Collar 177	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2016	10,930	4,405,000	S&P500	(138,713)			155,185		155,185	253,771				143,857		003
SCS Collar 178	LIFE HEDGE	N/A	Equity/Index	CSFI	.09/15/2011	.09/14/2016	16,128	6,504,000	S&P500	(204,685)			106,578		106,578	298,424				196,152		003
SCS Collar 179	LIFE HEDGE	N/A	Equity/Index	GSE	.10/17/2011	.10/15/2012	22,074	8,836,000	S&P500	(108,679)			918,934		918,934	687,957				73,757		003
SCS Collar 180	LIFE HEDGE	N/A	Equity/Index	GSE	.10/17/2011	.10/14/2014	1,219	488,000	S&P500	(13,866)			40,554		40,554	37,127				12,240		003
SCS Collar 181	LIFE HEDGE	N/A	Equity/Index	GSE	.10/17/2011	.10/14/2014	6,475	2,592,000	S&P500	(73,646)			131,750		131,750	150,055				59,482		003
SCS Collar 182	LIFE HEDGE	N/A	Equity/Index	GSE	.10/17/2011	.10/14/2016	1,584	6,051,000	S&P500	(12,090)			45,195		45,195	41,038				24,346		003
SCS Collar 183	LIFE HEDGE	N/A	Equity/Index	GSE	.10/17/2011	.10/14/2016	8,324	3,332,000	S&P500	(63,540)			164,972		164,972	195,922				111,610		003
SCS Collar 184	LIFE HEDGE	N/A	Equity/Index	GSE	.10/17/2011	.10/14/2016	15,117	634,000	S&P500	(115,391)			188,657		188,657	288,414				186,901		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 185	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/15/2012	16,346	3,752,000	Russel2000	(46,151)			530,730		530,730	347,644				32,326		003
SCS Collar 186	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/14/2014	1,651	379,000	Russel2000	(10,766)			43,638		43,638	31,142				10,344		003
SCS Collar 187	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/14/2014	7,790	1,788,000	Russel2000	(50,789)			146,098		146,098	123,617				43,349		003
SCS Collar 188	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/14/2016	4,143	951,000	Russel2000	(18,133)			95,154		95,154	63,935				42,374		003
SCS Collar 189	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/14/2016	14,425	3,311,000	Russel2000	(63,133)			240,927		240,927	202,758				120,941		003
SCS Collar 190	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/14/2016	15,322	3,517,000	Russel2000	(67,061)			181,596		181,596	180,086				115,971		003
SCS Collar 191	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/15/2012	4,679	2,276,000	MSCIEAFE	(27,995)			13,662		13,662	50,965				19,360		003
SCS Collar 192	LIFE HEDGE	N/A	Equity/Index	BBI	10/17/2011	10/15/2012	1,620	908,000	GOLDLNPM	(11,168)			(1,281)		(1,281)	27,699				7,572		003
SCS Collar 193	LIFE HEDGE	N/A	Equity/Index	GSE	10/17/2011	10/15/2012	24,024	707,000	Generic 13th CL Fut	(8,695)			8,125		8,125	(37,320)				6,079		003
SCS Collar 194	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2012	32,056	13,440,000	S&P500	(154,560)			1,024,392		1,024,392	1,011,962				126,982		003
SCS Collar 195	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2014	925	388,000	S&P500	(11,423)			19,350		19,350	28,214				9,941		003
SCS Collar 196	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2014	7,823	3,280,000	S&P500	(96,563)			124,194		124,194	192,362				77,161		003
SCS Collar 197	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2016	1,412	592,000	S&P500	(14,948)			19,526		19,526	34,923				23,144		003
SCS Collar 198	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2016	8,803	3,691,000	S&P500	(93,198)			114,416		114,416	207,360				126,018		003
SCS Collar 199	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2016	23,016	9,650,000	S&P500	(243,662)			205,699		205,699	453,319				303,031		003
SCS Collar 200	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2012	21,555	5,339,000	Russel2000	(61,398)			435,424		435,424	435,450				51,980		003
SCS Collar 201	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2014	1,074	266,000	Russel2000	(7,831)			12,773		12,773	19,840				7,311		003
SCS Collar 202	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2014	9,479	2,348,000	Russel2000	(69,125)			91,580		91,580	153,233				57,788		003
SCS Collar 203	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2016	2,144	531,000	Russel2000	(13,408)			15,488		15,488	31,929				23,221		003
SCS Collar 204	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2016	17,893	4,432,000	Russel2000	(111,908)			109,421		109,421	248,755				162,526		003
SCS Collar 205	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2016	18,208	4,510,000	Russel2000	(113,878)			59,176		59,176	214,095				148,752		003
SCS Collar 206	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2012	1,038	257,000	Russel2000	(1,545)			22,611		22,611	18,261				2,610		003
SCS Collar 207	LIFE HEDGE	N/A	Equity/Index	CSFI	11/15/2011	11/14/2012	6,862	3,273,000	MSCIEAFE	(37,640)			61,995		61,995	84,574				31,440		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 208	LIFE HEDGE	N/A	Equity/Index	CSFI	11/15/2011	11/14/2012	21,465	711,000	Generic 13th CL Fut	(8,177)			(43,760)		(43,760)	(62,162)				7,748		003
SCS Collar 209	LIFE HEDGE	N/A	Equity/Index	GSE	11/15/2011	11/14/2012	1,113	662,000	GOLDLNPM	(7,616)			(23,902)		(23,902)	22,074				6,232		003
SCS Collar 21	LIFE HEDGE	N/A	Equity/Index	BBI	11/15/2010	11/14/2013	1,112	444,000	S&P500	(10,478)			43,588		43,588	34,001				8,371		003
SCS Collar 210	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	47,837	19,386,000	S&P500	(214,409)			1,733,790		1,733,790	1,457,447				202,091		003
SCS Collar 211	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/15/2014	1,646	667,000	S&P500	(19,822)			49,342		49,342	50,100				17,486		003
SCS Collar 212	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/15/2014	7,736	3,135,000	S&P500	(93,166)			160,559		160,559	186,327				75,253		003
SCS Collar 213	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2016	2,862	1,160,000	S&P500	(33,710)			70,359		70,359	71,813				46,020		003
SCS Collar 214	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/14/2016	16,422	6,655,000	S&P500	(193,394)			344,039		344,039	387,774				231,106		003
SCS Collar 215	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/14/2016	26,608	10,783,000	S&P500	(313,354)			389,785		389,785	521,703				343,835		003
SCS Collar 216	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	1,014	411,000	S&P500	(2,289)			40,629		40,629	31,910				4,315		003
SCS Collar 217	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/15/2014	679	275,000	S&P500	(3,635)			19,984		19,984	17,272				6,740		003
SCS Collar 218	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	37,529	8,957,000	Russel2000	(99,064)			934,133		934,133	779,225				96,310		003
SCS Collar 219	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/15/2014	2,170	518,000	Russel2000	(15,395)			42,301		42,301	40,054				14,816		003
SCS Collar 22	LIFE HEDGE	N/A	Equity/Index	BBI	11/15/2010	11/14/2013	1,914	764,000	S&P500	(17,931)			49,104		49,104	41,563				13,366		003
SCS Collar 220	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/15/2014	10,173	2,428,000	Russel2000	(72,160)			160,322		160,322	164,419				61,774		003
SCS Collar 221	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2016	2,841	678,000	Russel2000	(19,703)			38,241		38,241	42,912				29,710		003
SCS Collar 222	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2016	24,414	5,827,000	Russel2000	(169,333)			284,846		284,846	338,764				218,156		003
SCS Collar 223	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2016	26,690	6,370,000	Russel2000	(185,112)			265,754		265,754	318,290				216,805		003
SCS Collar 224	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/14/2012	771	184,000	Russel2000	(1,025)			20,269		20,269	15,933				1,995		003
SCS Collar 225	LIFE HEDGE	N/A	Equity/Index	BBI	12/15/2011	12/15/2014	549	131,000	Russel2000	(1,732)			11,267		11,267	9,099				3,426		003
SCS Collar 226	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/14/2012	12,231	5,579,000	MSCIEAFE	(61,704)			311,198		311,198	147,133				60,426		003
SCS Collar 227	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2011	12/14/2012	44,328	1,387,000	Generic 13th CL Fut	(15,340)			(42,789)		(42,789)	(57,980)				14,686		003
SCS Collar 228	LIFE HEDGE	N/A	Equity/Index	JPCH	12/15/2011	12/14/2012	2,922	1,533,000	GOLDLNPM	(16,955)			44,331		44,331	47,931				15,970		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 229	LIFE HEDGE	N/A	Equity/Index	GSE	.01/18/2012	.01/14/2013	2,636	1,447,000	GOLDLNPM		(18,044)		(7,825)		(7,825)	10,219				16,100		003
SCS Collar 23	LIFE HEDGE	N/A	Equity/Index	BBI	.11/15/2010	.11/16/2015	799	319,000	S&P500	(2,686)			25,088		25,088	22,986				10,281		003
SCS Collar 230	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2012	.01/14/2013	42,444	18,506,000	S&P500		(230,752)		625,386		625,386	856,138				207,073		003
SCS Collar 231	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2012	.01/14/2015	11,245	4,903,000	S&P500		(166,690)		2,576		2,576	169,266				117,356		003
SCS Collar 232	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2012	.01/17/2017	8,814	3,843,000	S&P500		(137,968)		(18,207)		(18,207)	119,761				131,329		003
SCS Collar 233	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2012	.01/17/2017	21,591	9,414,000	S&P500		(337,973)		(69,183)		(69,183)	268,790				297,431		003
SCS Collar 234	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2012	.01/14/2013	2,986	1,302,000	S&P500		(9,158)		50,875		50,875	60,032				14,651		003
SCS Collar 235	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2012	.01/14/2015	532	232,000	S&P500		(4,074)		3,695		3,695	7,769				5,646		003
SCS Collar 236	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2012	.01/17/2017	394	172,000	S&P500		(1,446)		3,295		3,295	4,741				5,619		003
SCS Collar 237	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2012	.01/17/2017	2,653	689,000	Russel2000		(24,739)		(10,835)		(10,835)	13,904				29,913		003
SCS Collar 238	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2012	.01/17/2017	16,219	4,213,000	Russel2000		(151,271)		(56,001)		(56,001)	95,270				155,292		003
SCS Collar 239	LIFE HEDGE	N/A	Equity/Index	GSE	.01/18/2012	.01/14/2015	1,670	728,000	S&P500		(24,752)		5,124		5,124	29,876				18,887		003
SCS Collar 24	LIFE HEDGE	N/A	Equity/Index	BBI	.11/15/2010	.11/16/2015	6,389	2,551,000	S&P500	(24,413)			151,656		151,656	155,921				74,181		003
SCS Collar 240	LIFE HEDGE	N/A	Equity/Index	GSE	.01/18/2012	.01/17/2017	2,186	953,000	S&P500		(34,213)		(5,070)		(5,070)	29,143				36,971		003
SCS Collar 241	LIFE HEDGE	N/A	Equity/Index	GSE	.01/18/2012	.01/14/2015	2,679	696,000	Russel2000		(23,664)		1,503		1,503	25,167				19,510		003
SCS Collar 242	LIFE HEDGE	N/A	Equity/Index	GSE	.01/18/2012	.01/14/2015	13,432	3,489,000	Russel2000		(118,626)		(93)		(93)	118,533				87,715		003
SCS Collar 243	LIFE HEDGE	N/A	Equity/Index	GSE	.01/18/2012	.01/17/2017	21,698	5,636,000	Russel2000		(202,332)		(78,652)		(78,652)	123,681				188,363		003
SCS Collar 244	LIFE HEDGE	N/A	Equity/Index	BBI	.01/18/2012	.01/14/2013	2,791	725,000	Russel2000		(5,097)		26,142		26,142	31,239				8,393		003
SCS Collar 245	LIFE HEDGE	N/A	Equity/Index	BBI	.01/18/2012	.01/17/2017	462	120,000	Russel2000		(1,009)		5,547		5,547	6,556				4,488		003
SCS Collar 246	LIFE HEDGE	N/A	Equity/Index	BBI	.01/18/2012	.01/14/2013	10,341	4,981,000	MSCIEAFE		(62,113)		36,958		36,958	99,071				57,031		003
SCS Collar 247	LIFE HEDGE	N/A	Equity/Index	BBI	.01/18/2012	.01/14/2013	681	328,000	MSCIEAFE		(2,306)		2,867		2,867	5,173				3,776		003
SCS Collar 248	LIFE HEDGE	N/A	Equity/Index	BBI	.01/18/2012	.01/14/2013	34,167	8,875,000	Russel2000		(110,671)		282,959		282,959	393,630				101,913		003
SCS Collar 249	LIFE HEDGE	N/A	Equity/Index	BBI	.01/18/2012	.01/14/2013	47,987	1,609,000	Generic 13th CL Fut		(20,064)		(121,029)		(121,029)	(100,965)				18,423		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 25	LIFE HEDGE	N/A	Equity/Index	BBI	11/15/2010	11/16/2015	2,009	802,000	S&P500	(8,317)			33,379		33,379	38,599				21,688		003
SCS Collar 250	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	1,890	1,092,000	GOLDLNPM		(14,065)		(39,231)		(39,231)	(25,166)				13,005		003
SCS Collar 251	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	367	212,000	GOLDLNPM		(1,569)		(7,008)		(7,008)	(5,439)				2,543		003
SCS Collar 252	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	952	488,000	MSCIEAFE		(3,611)		(17,659)		(17,659)	(14,048)				6,017		003
SCS Collar 253	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	10,708	5,486,000	MSCIEAFE		(70,660)		(202,453)		(202,453)	(131,793)				67,156		003
SCS Collar 254	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	3,442	934,000	Russel2000		(6,912)		757		757	7,668				11,545		003
SCS Collar 255	LIFE HEDGE	N/A	Equity/Index	BBI	02/15/2012	02/14/2013	33,126	8,988,000	Russel2000		(115,765)		(21,434)		(21,434)	94,331				110,277		003
SCS Collar 256	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	248	111,000	S&P500		(999)		284		284	1,283				4,018		003
SCS Collar 257	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2013	39,616	17,738,000	S&P500		(228,455)		223,587		223,587	452,042				212,388		003
SCS Collar 258	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	328	147,000	S&P500		(1,323)		397		397	1,720				4,811		003
SCS Collar 259	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	842	377,000	S&P500		(6,570)		539		539	7,110				9,341		003
SCS Collar 260	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	9,380	4,200,000	S&P500		(153,213)		(96,348)		(96,348)	56,865				143,823		003
SCS Collar 261	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2013	4,326	1,937,000	S&P500		(14,334)		33,696		33,696	48,030				23,324		003
SCS Collar 262	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	16,052	7,187,000	S&P500		(262,176)		(164,663)		(164,663)	97,513				227,416		003
SCS Collar 263	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	3,265	1,462,000	S&P500		(53,333)		(38,948)		(38,948)	14,384				57,193		003
SCS Collar 264	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	1,711	766,000	S&P500		(26,016)		(11,017)		(11,017)	14,999				20,170		003
SCS Collar 265	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	25,862	7,017,000	Russel2000		(255,946)		(281,797)		(281,797)	(25,851)				233,443		003
SCS Collar 266	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	2,418	656,000	Russel2000		(23,928)		(36,523)		(36,523)	(12,595)				27,653		003
SCS Collar 267	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	9,005	4,032,000	S&P500		(136,938)		(61,884)		(61,884)	75,055				97,928		003
SCS Collar 268	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	980	266,000	Russel2000		(4,637)		(4,323)		(4,323)	314				6,896		003
SCS Collar 269	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	11,204	3,040,000	Russel2000		(103,228)		(98,279)		(98,279)	4,949				76,818		003
SCS Collar 270	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2017	16,511	4,480,000	Russel2000		(163,408)		(199,884)		(199,884)	(36,476)				164,091		003
SCS Collar 271	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/17/2015	2,370	643,000	Russel2000		(21,834)		(24,475)		(24,475)	(2,641)				17,983		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 272	LIFE HEDGE	N/A	Equity/Index	GSE	02/15/2012	02/14/2013	42,289	1,435,000	Generic 13th CL Fut		(18,483)		(127,062)		(127,062)	(108,579)				17,331		003
SCS Collar 273	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	47,862	22,377,000	S&P500		(286,214)		(323,025)		(323,025)	(36,811)				282,732		003
SCS Collar 274	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	1,833	508,000	Russel2000		(15,048)		(26,912)		(26,912)	(11,864)				14,490		003
SCS Collar 275	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	10,918	3,026,000	Russel2000		(89,638)		(121,828)		(121,828)	(32,191)				78,031		003
SCS Collar 276	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	4,000	1,870,000	S&P500		(55,396)		(84,876)		(84,876)	(29,480)				49,772		003
SCS Collar 277	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	6,130	1,699,000	Russel2000		(42,012)		(116,606)		(116,606)	(74,594)				73,695		003
SCS Collar 278	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	7,379	3,450,000	S&P500		(102,201)		(116,447)		(116,447)	(14,246)				84,960		003
SCS Collar 279	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	26,451	7,798,000	Russel2000		(192,826)		2,429,164		2,429,164	2,621,990				293,117		003
SCS Collar 280	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	24,766	6,397,000	Russel2000		(158,182)		(3,096,980)		(3,096,980)	(2,938,797)				215,634		003
SCS Collar 281	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	4,772	2,231,000	S&P500		(55,179)		(133,354)		(133,354)	(78,175)				87,996		003
SCS Collar 282	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	19,701	9,211,000	S&P500		(227,812)		(385,245)		(385,245)	(157,433)				320,030		003
SCS Collar 283	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2017	18,732	8,758,000	S&P500		(216,609)		(284,854)		(284,854)	(68,246)				281,325		003
SCS Collar 284	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	7,957	3,720,000	S&P500		(27,159)		(41,552)		(41,552)	(14,393)				47,270		003
SCS Collar 285	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	1,602	749,000	S&P500		(9,810)		(16,700)		(16,700)	(6,890)				18,755		003
SCS Collar 287	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	570	158,000	Russel2000		(2,069)		(6,697)		(6,697)	(4,627)				4,769		003
SCS Collar 288	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/16/2015	1,180	327,000	Russel2000		(4,283)		(9,117)		(9,117)	(4,834)				8,622		003
SCS Collar 292	LIFE HEDGE	N/A	Equity/Index	BBI	03/15/2012	03/14/2013	13,189	6,884,000	MSCIEAFE		(88,046)		(351,534)		(351,534)	(263,488)				89,019		003
SCS Collar 293	LIFE HEDGE	N/A	Equity/Index	BBI	03/15/2012	03/14/2013	1,766	922,000	MSCIEAFE		(6,731)		(46,288)		(46,288)	(39,558)				12,020		003
SCS Collar 294	LIFE HEDGE	N/A	Equity/Index	BBI	03/15/2012	03/14/2013	38,527	10,678,000	Russel2000		(136,572)		(208,979)		(208,979)	(72,407)				138,531		003
SCS Collar 295	LIFE HEDGE	N/A	Equity/Index	BBI	03/15/2012	03/14/2013	6,018	1,668,000	Russel2000		(12,176)		(27,645)		(27,645)	(15,469)				21,802		003
SCS Collar 296	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	64,333	2,254,000	Generic 13th CL Fut		(28,829)		(244,487)		(244,487)	(215,658)				28,718		003
SCS Collar 297	LIFE HEDGE	N/A	Equity/Index	GSE	03/15/2012	03/14/2013	6,707	235,000	Generic 13th CL Fut		(1,716)		(25,119)		(25,119)	(23,404)				3,009		003
SCS Collar 298	LIFE HEDGE	N/A	Equity/Index	WRBS	03/15/2012	03/14/2013	3,118	1,713,000	GOLDLNPM		(21,909)		(32,616)		(32,616)	(10,707)				21,494		003

SCHEDULE DB - PART A - SECTION 1

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

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SCS Collar 299	LIFE HEDGE	N/A	Equity/Index	WRBS	03/15/2012	03/14/2013	304	167,000	GOLDLNPM		(1,219)		(2,990)		(2,990)	(1,771)				2,099		003
SCS Collar 3	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2015	2,730	640,000	Russel2000	(49,162)			48,620		48,620	42,010				19,760		003
SCS Collar 30	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/16/2013	1,707	703,000	S&P500	(10,918)			52,650		52,650	52,603				13,669		003
SCS Collar 300	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/15/2013	1,998	1,513,000	GOLDLNPM		(19,397)		35,524		35,524	54,920				14,084		003
SCS Collar 301	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/15/2013	1,220	241,000	GOLDLNPM		(1,771)		(66,465)		(66,465)	(64,693)				9,320		003
SCS Collar 302	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/15/2013	55,115	25,551,000	S&P500		(327,564)		(350,759)		(350,759)	(23,195)				342,615		003
SCS Collar 303	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/18/2017	18,029	8,358,000	S&P500		(284,757)		(353,488)		(353,488)	(68,731)				267,507		003
SCS Collar 304	LIFE HEDGE	N/A	Equity/Index	CSFI	04/17/2012	04/14/2015	1,251	580,000	S&P500		(9,825)		(13,333)		(13,333)	(3,508)				14,686		003
SCS Collar 305	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/14/2015	2,140	992,000	S&P500		(33,124)		(44,634)		(44,634)	(11,510)				26,620		003
SCS Collar 306	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/14/2015	10,058	4,663,000	S&P500		(155,704)		(180,024)		(180,024)	(24,320)				115,716		003
SCS Collar 307	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	4,933	2,287,000	S&P500		(77,912)		(132,791)		(132,791)	(54,879)				89,099		003
SCS Collar 308	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	27,254	12,635,000	S&P500		(430,439)		(608,853)		(608,853)	(178,413)				436,469		003
SCS Collar 309	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/15/2013	8,579	3,977,000	S&P500		(29,225)		(40,398)		(40,398)	(11,173)				53,596		003
SCS Collar 31	LIFE HEDGE	N/A	Equity/Index	CSFI	12/15/2010	12/16/2013	3,514	1,447,000	S&P500	(22,472)			74,075		74,075	79,309				26,107		003
SCS Collar 310	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	131	91,000	S&P500		(1,548)		(4,455)		(4,455)	(2,907)				1,908		003
SCS Collar 311	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	380	176,000	S&P500		(1,153)		(4,351)		(4,351)	(3,198)				6,410		003
SCS Collar 312	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	559	259,000	S&P500		(1,697)		(4,695)		(4,695)	(2,998)				8,575		003
SCS Collar 313	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/14/2015	2,616	707,000	Russel2000		(23,609)		(31,088)		(31,088)	(7,479)				20,162		003
SCS Collar 314	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/14/2015	16,002	4,324,000	Russel2000		(144,395)		(179,493)		(179,493)	(35,099)				111,668		003
SCS Collar 315	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	8,042	2,173,000	Russel2000		(74,039)		(125,306)		(125,306)	(51,267)				92,572		003
SCS Collar 316	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	46,693	12,617,000	Russel2000		(429,890)		(632,248)		(632,248)	(202,358)				467,874		003
SCS Collar 317	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	32,182	8,696,000	Russel2000		(296,292)		(397,256)		(397,256)	(100,963)				293,680		003
SCS Collar 318	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/14/2015	1,199	324,000	Russel2000		(5,488)		(8,321)		(8,321)	(2,833)				8,558		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 319	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	337	91,000	Russel2000		(596)		(2,371)		(2,371)	(1,775)				3,565		003
SCS Collar 320	LIFE HEDGE	N/A	Equity/Index	GSE	04/17/2012	04/18/2017	959	259,000	Russel2000		(1,697)		(5,401)		(5,401)	(3,705)				9,090		003
SCS Collar 321	LIFE HEDGE	N/A	Equity/Index	BBI	04/17/2012	04/15/2013	11,702	3,162,000	Russel2000		(23,241)		(24,043)		(24,043)	(802)				43,634		003
SCS Collar 322	LIFE HEDGE	N/A	Equity/Index	BBI	04/17/2012	04/15/2013	51,094	13,806,000	Russel2000		(176,993)		(173,848)		(173,848)	3,145				189,091		003
SCS Collar 323	LIFE HEDGE	N/A	Equity/Index	BBI	04/17/2012	04/15/2013	7,486	260,000	Generic 13th CL Fut		(1,911)		(26,762)		(26,762)	(24,851)				3,535		003
SCS Collar 324	LIFE HEDGE	N/A	Equity/Index	BBI	04/17/2012	04/15/2013	15,038	7,566,000	MSCIEAFE		(96,996)		(250,734)		(250,734)	(153,738)				103,898		003
SCS Collar 325	LIFE HEDGE	N/A	Equity/Index	BBI	04/17/2012	04/15/2013	3,142	1,581,000	MSCIEAFE		(11,620)		(49,499)		(49,499)	(37,878)				21,852		003
SCS Collar 326	LIFE HEDGE	N/A	Equity/Index	BBI	04/17/2012	04/15/2013	56,286	1,955,000	Generic 13th CL Fut		(25,063)		(205,438)		(205,438)	(180,375)				26,425		003
SCS Collar 327	LIFE HEDGE	N/A	Equity/Index	CSFI	05/15/2012	05/14/2013	67,356	2,110,000	Generic 13th CL Fut		(25,615)		(113,065)		(113,065)	(87,450)				29,992		003
SCS Collar 328	LIFE HEDGE	N/A	Equity/Index	CSFI	05/15/2012	05/14/2013	2,649	83,000	Generic 13th CL Fut		(553)		(3,875)		(3,875)	(3,322)				1,191		003
SCS Collar 329	LIFE HEDGE	N/A	Equity/Index	BBI	05/15/2012	05/14/2013	206	107,000	GOLDLNPM		(713)		9		9	722				1,499		003
SCS Collar 330	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2013	3,078	1,597,000	GOLDLNPM		(19,392)		(8,286)		(8,286)	11,106				22,264		003
SCS Collar 331	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2013	52,715	23,382,000	S&P500		(283,783)		144,504		144,504	428,287				330,374		003
SCS Collar 332	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	1,912	848,000	S&P500		(27,333)		(13,533)		(13,533)	13,799				23,305		003
SCS Collar 333	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	10,549	4,679,000	S&P500		(150,814)		(91,958)		(91,958)	58,856				118,608		003
SCS Collar 334	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/15/2017	4,980	2,209,000	S&P500		(80,647)		(43,263)		(43,263)	37,384				91,142		003
SCS Collar 335	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/15/2017	22,509	9,984,000	S&P500		(364,498)		(263,478)		(263,478)	101,020				349,757		003
SCS Collar 336	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/15/2017	18,142	8,047,000	S&P500		(293,781)		(231,037)		(231,037)	62,744				260,422		003
SCS Collar 337	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2013	5,548	2,461,000	S&P500		(16,386)		30,502		30,502	46,888				34,981		003
SCS Collar 338	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	361	160,000	S&P500		(2,520)		529		529	3,049				4,643		003
SCS Collar 339	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/14/2015	739	328,000	S&P500		(5,167)		(1,465)		(1,465)	3,701				8,454		003
SCS Collar 340	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/15/2017	83	44,000	S&P500		(333)		214		214	548				1,383		003
SCS Collar 341	LIFE HEDGE	N/A	Equity/Index	GSE	05/15/2012	05/15/2017	875	37,000	S&P500		(3,496)		(506)		(506)	2,991				12,988		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 342	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	66	388,000	S&P500		(1,203)		(606)		(606)	598				930		003
SCS Collar 343	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2013	50,533	13,094,000	Russel2000		(159,009)		78,338		78,338	237,347				188,646		003
SCS Collar 344	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2015	3,577	927,000	Russel2000		(29,872)		(15,182)		(15,182)	14,690				27,059		003
SCS Collar 345	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2015	15,881	4,115,000	Russel2000		(132,604)		(94,483)		(94,483)	38,120				108,526		003
SCS Collar 346	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	6,858	1,777,000	Russel2000		(64,875)		(44,804)		(44,804)	20,071				77,863		003
SCS Collar 347	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	46,824	12,133,000	Russel2000		(442,954)		(374,983)		(374,983)	67,971				454,725		003
SCS Collar 348	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	32,062	8,308,000	Russel2000		(303,310)		(286,274)		(286,274)	17,036				282,728		003
SCS Collar 349	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2013	4,612	1,195,000	Russel2000		(7,963)		15,266		15,266	23,229				17,346		003
SCS Collar 350	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2015	394	102,000	Russel2000		(1,606)		391		391	1,997				3,151		003
SCS Collar 351	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2015	1,192	309,000	Russel2000		(4,865)		(1,666)		(1,666)	3,199				8,334		003
SCS Collar 352	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	10	4,000	Russel2000		(68)		(5)		(5)	62				85		003
SCS Collar 353	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	143	37,000	Russel2000		(333)		(34)		(34)	299				1,473		003
SCS Collar 354	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/15/2017	1,092	283,000	Russel2000		(2,548)		(1,320)		(1,320)	1,228				10,040		003
SCS Collar 355	LIFE HEDGE	N/A	Equity/Index	CSFI	.05/15/2012	.05/14/2013	16,400	7,668,000	MSCIEAFE		(93,090)		68,463		68,463	161,552				111,304		003
SCS Collar 356	LIFE HEDGE	N/A	Equity/Index	GSE	.05/15/2012	.05/14/2013	1,514	708,000	MSCIEAFE		(4,715)		9,845		9,845	14,561				10,360		003
SCS Collar 357	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2013	66,010	29,547,000	S&P500		(370,224)		94,252		94,252	464,476				439,628		003
SCS Collar 358	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	70,784	18,199,000	Russel2000		(748,525)		(267,683)		(267,683)	480,842				706,158		003
SCS Collar 359	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	3,050	1,365,000	S&P500		(46,560)		(27,080)		(27,080)	19,481				38,555		003
SCS Collar 36	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/16/2013	2,639	676,000	Russel2000	(10,498)			26,251		26,251	50,680				13,886		003
SCS Collar 360	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	38,093	9,794,000	Russel2000		(402,827)		(191,011)		(191,011)	211,817				342,683		003
SCS Collar 361	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	10,732	4,804,000	S&P500		(163,864)		(93,155)		(93,155)	70,709				124,453		003
SCS Collar 362	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	432	111,000	Russel2000		(1,955)		1,957		1,957	3,912				3,683		003
SCS Collar 363	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	27,209	12,179,000	S&P500		(500,922)		(297,380)		(297,380)	203,543				435,693		003

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SCS Collar 364	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	1,836	472,000	Russel2000		(8,312)		2,700		2,700	11,012				13,127		003
SCS Collar 365	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2013	11,698	5,236,000	S&P500		(36,861)		45,834		45,834	82,696				78,397		003
SCS Collar 366	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	642	165,000	Russel2000		(2,251)		1,315		1,315	3,566				6,014		003
SCS Collar 367	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	3,592	1,608,000	S&P500		(28,317)		(5,349)		(5,349)	22,967				42,493		003
SCS Collar 368	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	350	235,000	S&P500		(5,875)		(5,170)		(5,170)	705				5,007		003
SCS Collar 369	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	958	429,000	S&P500		(5,852)		182		182	6,034				14,625		003
SCS Collar 37	LIFE HEDGE	N/A	Equity/Index	CSFI	.12/15/2010	.12/16/2013	6,501	1,665,000	Russel2000	(25,857)			72,050		72,050	109,929				31,359		003
SCS Collar 370	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2013	60,157	1,685,000	WTI Light Sweet		(21,113)		(6,772)		(6,772)	14,341				25,088		003
SCS Collar 371	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2013	3,463	97,000	WTI Light Sweet		(683)		8		8	690				1,449		003
SCS Collar 372	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	2,828	727,000	Russel2000		(24,798)		(2,250)		(2,250)	22,548				22,109		003
SCS Collar 373	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/15/2015	16,448	4,229,000	Russel2000		(144,251)		(54,335)		(54,335)	89,916				114,687		003
SCS Collar 374	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2012	.06/14/2017	6,903	3,090,000	S&P500		(127,089)		(80,363)		(80,363)	46,726				130,987		003
SCS Collar 375	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2012	.06/14/2013	59,711	15,352,000	Russel2000		(192,268)		227,317		227,317	419,585				233,341		003
SCS Collar 376	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2012	.06/14/2013	8,191	2,106,000	Russel2000		(14,826)		36,506		36,506	51,332				32,238		003
SCS Collar 377	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2012	.06/14/2013	16,941	7,768,000	MSCIEAFE		(97,355)		90,894		90,894	188,249				118,299		003
SCS Collar 378	LIFE HEDGE	N/A	Equity/Index	GSE	.06/15/2012	.06/14/2013	2,495	1,144,000	MSCIEAFE		(8,050)		24,417		24,417	32,468				17,586		003
SCS Collar 379	LIFE HEDGE	N/A	Equity/Index	BBI	.06/15/2012	.06/14/2013	3,427	1,859,000	GOLDLNPM		(23,293)		(27,419)		(27,419)	(4,126)				27,550		003
SCS Collar 380	LIFE HEDGE	N/A	Equity/Index	BBI	.06/15/2012	.06/14/2013	409	222,000	GOLDLNPM		(1,563)		(2,364)		(2,364)	(801)				3,311		003
SCS Collar 381	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	19,338	8,656,000	S&P500		(356,021)		(261,918)		(261,918)	94,103				285,393		003
SCS Collar 382	LIFE HEDGE	N/A	Equity/Index	WRBS	.06/15/2012	.06/14/2017	9,669	2,486,000	Russel2000		(102,249)		(6,149)		(6,149)	96,100				122,947		003
SCS Collar 4	LIFE HEDGE	N/A	Equity/Index	SCN	.10/15/2010	.10/14/2013	72	17,000	Russel2000	(534)			1,764		1,764	1,218				301		003
SCS Collar 44	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2011	.01/14/2014	1,596	689,000	S&P500	(12,822)			25,417		25,417	49,298				13,669		003
SCS Collar 45	LIFE HEDGE	N/A	Equity/Index	CSFI	.01/18/2011	.01/14/2014	4,318	1,864,000	S&P500	(34,689)			52,199		52,199	101,228				34,413		003

SCHEDULE DB - PART A - SECTION 1

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SCS Collar 50	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2014	2,530	681,000	Russel2000	(12,680)			(4,701)		(4,701)	48,581				14,064		003
SCS Collar 51	LIFE HEDGE	N/A	Equity/Index	CSFI	01/18/2011	01/14/2014	6,713	1,807,000	Russel2000	(33,646)			8,381		8,381	113,126				34,379		003
SCS Collar 59	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/14/2014	1,789	792,000	S&P500	(4,728)			13,675		13,675	55,315				16,138		003
SCS Collar 6	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2015	243	57,000	Russel2000	(1,327)			3,610		3,610	3,141				1,613		003
SCS Collar 60	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/14/2014	3,068	1,358,000	S&P500	(8,107)			25,864		25,864	74,521				25,839		003
SCS Collar 65	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/14/2014	1,317	360,000	Russel2000	(2,149)			(6,885)		(6,885)	25,005				7,683		003
SCS Collar 66	LIFE HEDGE	N/A	Equity/Index	CSFI	02/15/2011	02/14/2014	5,466	1,494,000	Russel2000	(8,919)			(3,076)		(3,076)	92,320				29,386		003
SCS Collar 73	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2014	1,680	718,000	S&P500	(14,044)			28,414		28,414	51,590				15,018		003
SCS Collar 74	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2014	3,415	1,459,000	S&P500	(28,538)			43,056		43,056	80,158				28,406		003
SCS Collar 8	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2015	4,998	1,960,000	S&P500	(45,716)			150,603		150,603	123,217				56,573		003
SCS Collar 81	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2014	2,521	665,000	Russel2000	(13,007)			3,809		3,809	48,176				14,609		003
SCS Collar 82	LIFE HEDGE	N/A	Equity/Index	CSFI	03/15/2011	03/14/2014	5,406	1,426,000	Russel2000	(27,893)			16,690		16,690	90,250				28,701		003
SCS Collar 88	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2014	1,007	443,000	S&P500	(5,905)			9,123		9,123	31,094				9,554		003
SCS Collar 89	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2014	4,374	1,924,000	S&P500	(25,647)			36,838		36,838	106,632				38,510		003
SCS Collar 9	LIFE HEDGE	N/A	Equity/Index	SCN	10/15/2010	10/14/2013	204	80,000	S&P500	(2,530)			6,663		6,663	4,512				1,365		003
SCS Collar 95	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2014	848	236,000	Russel2000	(3,146)			(9,315)		(9,315)	16,089				5,233		003
SCS Collar 96	LIFE HEDGE	N/A	Equity/Index	CSFI	04/15/2011	04/14/2014	11,515	3,205,000	Russel2000	(42,723)			(59,394)		(59,394)	193,497				65,920		003
0509999. Total-Written Options-Hedging Other-Call Options and Warrants										(6,407,319)	(13,801,897)	0	5,421,356	XXX	5,421,356	24,439,658	0	0	0	21,711,145	XXX	XXX
0569999. Total-Written Options-Hedging Other										(6,407,319)	(13,801,897)	0	5,421,356	XXX	5,421,356	24,439,658	0	0	0	21,711,145	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										(6,407,319)	(13,801,897)	0	5,421,356	XXX	5,421,356	24,439,658	0	0	0	21,711,145	XXX	XXX
0849999. Total-Written Options										(6,407,319)	(13,801,897)	0	5,421,356	XXX	5,421,356	24,439,658	0	0	0	21,711,145	XXX	XXX
Swaps - Hedging Other - Interest Rate																						
SWAP 1114	GMxB	N/A	Interest	BOA	11/09/2007	11/09/2017	1	100,000,000	LIBOR			20,754,342	21,368,528		22,008,504	614,186				1,166,369		001
SWAP 1375	GMxB	N/A	Interest	CRLY	07/11/2008	07/11/2023	1	1,000,000,000	LIBOR			270,370,460	298,102,731		319,368,208	27,732,272				16,726,974		001
IRS 0324102	GMxB	N/A	Interest	BPA	03/26/2010	03/26/2030	1	225,000,000	LIBOR			(62,885,331)	(70,136,294)		(72,650,264)	(7,250,963)				4,772,602		001
IRS 0617102	GMxB	N/A	Interest	DBL	06/21/2010	06/21/2015	1	48,000,000	LIBOR			2,182,140	2,311,676		2,330,707	129,536				417,037		001
IRS 0617103	GMxB	N/A	Interest	DBL	06/21/2010	06/21/2017	1	6,000,000	LIBOR			458,582	535,291		538,373	76,709				67,417		001

SCHEDULE DB - PART A - SECTION 1

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IRS 0617104	GMxB	N/A	Interest	DBL	.06/21/2010	.06/21/2020	1	42,000,000	LIBOR			4,575,820	5,584,001		5,609,819	1,008,182				597,465		001
IRS 008051001	GMxB	N/A	Interest	HSBU	.08/09/2010	.08/09/2015	1	5,000,000	LIBOR			140,820	169,260		199,842	28,439				44,410		001
IRS 008051002	GMxB	N/A	Interest	DBL	.08/09/2010	.08/09/2020	1	4,000,000	LIBOR			318,524	418,870		460,874	100,346				57,378		001
IRS 008051004	GMxB	N/A	Interest	HSBU	.08/09/2010	.08/09/2030	1	7,000,000	LIBOR			(1,155,859)	(1,362,663)		(1,455,295)	(206,805)				150,031		001
IRS SWAP 0826101	GMxB	N/A	Interest	DBL	.08/31/2010	.08/31/2015	1	11,000,000	LIBOR			245,764	319,734		373,494	73,970				98,643		001
IRS SWAP 0826102	GMxB	N/A	Interest	DBL	.08/31/2010	.08/31/2020	1	15,000,000	LIBOR			725,510	1,117,686		1,236,245	392,176				215,964		001
IRS SWAP 0826105	GMxB	N/A	Interest	DBL	.08/31/2010	.08/31/2040	1	4,000,000	LIBOR			(439,656)	(549,401)		(589,697)	(109,745)				106,927		001
IRS SWAP 0831102	GMxB	N/A	Interest	WRBS	.09/02/2010	.09/02/2017	1	151,000,000	LIBOR			5,482,866	8,001,520		8,960,066	2,518,654				1,730,380		001
IRS SWAP 0901101	GMxB	N/A	Interest	DBL	.09/03/2010	.09/03/2013	1	1,600,000	LIBOR			7,218	8,892		13,435	1,674				8,753		001
IRS SWAP 0901102	GMxB	N/A	Interest	DBL	.09/03/2010	.09/03/2015	1	12,000,000	LIBOR			287,949	367,298		425,545	79,348				107,750		001
IRS SWAP 0901104	GMxB	N/A	Interest	WRBS	.09/03/2010	.09/03/2020	1	22,100,000	LIBOR			1,242,500	1,815,379		1,989,694	572,879				318,347		001
IRS SWAP 0901106	GMxB	N/A	Interest	WRBS	.09/03/2010	.09/03/2040	1	5,100,000	LIBOR			(699,296)	(846,404)		(897,734)	(147,108)				136,351		001
IRS SWAP 0901107	GMxB	N/A	Interest	BOA	.09/03/2010	.09/03/2025	1	7,100,000	LIBOR			(552,366)	(763,769)		(828,736)	(211,403)				129,817		001
IRS SWAP 09021001	GMxB	N/A	Interest	WRBS	.09/07/2010	.09/07/2020	1	14,900,000	LIBOR			882,773	1,267,941		1,385,249	385,169				214,776		001
IRS SWAP 09021002	GMxB	N/A	Interest	WRBS	.09/07/2010	.09/07/2013	1	1,200,000	LIBOR			5,872	7,058		10,490	1,186				6,595		001
IRS SWAP 09021006	GMxB	N/A	Interest	BOA	.09/07/2010	.09/07/2015	1	28,300,000	LIBOR			697,815	884,749		1,021,491	186,935				254,547		001
IRS SWAP 090310 100	GMxB	N/A	Interest	DBL	.09/07/2010	.09/07/2015	1	28,500,000	LIBOR			762,186	943,067		1,085,874	180,881				256,346		001
IRS SWAP 0907106	GMxB	N/A	Interest	DBL	.09/09/2010	.09/09/2017	1	3,200,000	LIBOR			(130,283)	(182,986)		(203,025)	(52,703)				36,738		001
IRS SWAP 0907107	GMxB	N/A	Interest	DBL	.09/09/2010	.09/09/2013	1	2,100,000	LIBOR			9,296	11,684		17,501	2,388				11,569		001
IRS SWAP 0907108	GMxB	N/A	Interest	DBL	.09/09/2010	.09/09/2015	1	10,600,000	LIBOR			249,557	321,345		371,141	71,788				95,425		001
IRS SWAP 09071011	GMxB	N/A	Interest	JPCH	.09/09/2010	.09/09/2020	1	19,000,000	LIBOR			1,075,013	1,568,166		1,714,086	493,154				273,967		001
IRS 122010	GMxB	N/A	Interest	DBL	.12/22/2010	.12/22/2030	1	90,000,000	LIBOR			(20,736,688)	(23,565,834)		(23,627,388)	(2,829,145)				1,948,557		001
IRS 122210	GMxB	N/A	Interest	BPA	.12/24/2010	.12/24/2017	1	26,500,000	LIBOR			(2,136,489)	(2,536,974)		(2,543,945)	(400,485)				312,618		001
IRS 1231101	GMxB	N/A	Interest	CSFI	.01/05/2011	.01/05/2031	1	60,000,000	LIBOR			(14,423,348)	(16,321,840)		(17,429,152)	(1,898,492)				1,300,385		001
IRS 1231102	GMxB	N/A	Interest	CSFI	.01/05/2011	.01/05/2026	1	50,000,000	LIBOR			(9,335,401)	(10,866,351)		(11,747,725)	(1,530,950)				925,900		001
IRS 11011	GMxB	N/A	Interest	CSFI	.01/12/2011	.01/12/2026	1	45,000,000	LIBOR			(8,418,054)	(9,796,120)		(10,560,067)	(1,378,066)				833,901		001
IRS 12411	GMxB	N/A	Interest	BBI	.01/26/2011	.01/26/2018	1	15,400,000	LIBOR			1,293,173	1,528,854		1,705,415	235,682				183,162		001
IRS 0204111	GMxB	N/A	Interest	DBL	.02/08/2011	.02/08/2021	1	30,000,000	LIBOR			4,596,404	5,322,643		5,743,081	726,239				443,424		001
IRS 0225111	GMxB	N/A	Interest	BBI	.03/01/2011	.03/01/2021	1	80,000,000	LIBOR			(10,992,737)	(12,975,111)		(13,879,574)	(1,982,374)				1,186,404		001
IRS 0304111	GMxB	N/A	Interest	JPCH	.03/08/2011	.03/08/2021	1	46,000,000	LIBOR			6,659,582	7,794,421		8,298,849	1,134,839				682,936		001
IRS 0308111	GMxB	N/A	Interest	BPA	.03/10/2011	.03/10/2026	1	59,500,000	LIBOR			(12,882,024)	(14,719,894)		(15,432,817)	(1,837,869)				1,108,939		001
IRS 031511	GMxB	N/A	Interest	BBI	.03/17/2011	.03/17/2026	1	100,000,000	LIBOR			(19,188,321)	(22,257,934)		(23,329,750)	(3,069,613)				1,865,066		001
IRS 0315112	GMxB	N/A	Interest	BPA	.03/17/2011	.03/17/2036	1	35,000,000	LIBOR			(10,556,566)	(11,745,241)		(12,148,814)	(1,188,675)				858,412		001
IRS 0316113	GMxB	N/A	Interest	JPCH	.03/18/2011	.03/18/2031	1	55,500,000	LIBOR			(12,737,613)	(14,486,639)		(15,090,747)	(1,749,027)				1,209,241		001
IRS 0318111	GMxB	N/A	Interest	DBL	.03/22/2011	.03/22/2031	1	50,000,000	LIBOR			(12,114,333)	(13,709,857)		(14,251,071)	(1,595,525)				1,089,725		001
IRS 0419112	GMxB	N/A	Interest	DBL	.04/21/2011	.04/21/2016	1	52,500,000	LIBOR			2,579,218	2,990,273		3,161,578	411,054				516,176		001
IRS 0620114	GMxB	N/A	Interest	GSE	.06/22/2011	.06/22/2031	1	11,900,000	LIBOR			(2,420,853)	(2,789,509)		(2,797,210)	(368,656)				261,093		001
IRS 718112	GMxB	N/A	Interest	CSFI	.07/20/2011	.07/20/2041	1	30,000,000	LIBOR			(8,183,341)	(9,249,161)		(9,740,073)	(1,065,820)				814,440		001
IRS 080220113	GMxB	N/A	Interest	CSFI	.08/04/2011	.08/04/2026	1	100,000,000	LIBOR			(11,309,910)	(14,284,068)		(15,511,711)	(2,974,159)				1,890,951		001
IRS 080320111	GMxB	N/A	Interest	MSCS	.08/05/2011	.08/05/2021	1	72,500,000	LIBOR			(4,479,480)	(6,443,702)		(7,171,040)	(1,964,222)				1,101,507		001
IRS 080320112	GMxB	N/A	Interest	MSCS	.08/05/2011	.08/05/2018	1	100,000,000	LIBOR			3,492,055	5,574,820		6,349,244	2,082,765				1,243,874		001
IRS 080820113	GMxB	N/A	Interest	GSE	.08/10/2011	.08/10/2026	1	57,300,000	LIBOR			4,935,355	6,621,851		7,261,777	1,686,496				1,084,146		001
IRS 080820115	GMxB	N/A	Interest	GSE	.08/10/2011	.08/10/2036	1	10,600,000	LIBOR			(1,537,832)	(1,835,004)		(1,965,253)	(297,172)				262,158		001
IRS 080820114	GMxB	N/A	Interest	GSE	.08/10/2011	.08/10/2031	1	60,500,000	LIBOR			7,143,466	8,874,862		9,596,077	1,731,396				1,332,088		001
IRS 080820111	GMxB	N/A	Interest	GSE	.08/10/2011	.08/10/2018	1	65,500,000	LIBOR			(1,897,276)	(3,282,551)		(3,752,553)	(1,385,276)				815,651		001

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IRS 080820112	GMxB	N/A	Interest	GSE	.08/10/2011	.08/10/2021	1	26,100,000	LIBOR			(1,344,343)	(2,056,233)		(2,299,346)	(711,891)				396,841		001
IRS 081020112	GMxB	N/A	Interest	DBL	.08/12/2011	.08/12/2021	1	30,500,000	LIBOR			(944,912)	(1,788,942)		(2,041,520)	(844,030)				463,880		001
IRS 081020113	GMxB	N/A	Interest	DBL	.08/12/2011	.08/12/2026	1	83,100,000	LIBOR			5,050,506	7,473,523		8,321,800	2,423,017				1,572,600		001
IRS 081020115	GMxB	N/A	Interest	DBL	.08/12/2011	.08/12/2036	1	14,400,000	LIBOR			(1,632,178)	(2,018,769)		(2,183,171)	(386,591)				356,180		001
IRS 0815114	GMxB	N/A	Interest	MSCS	.08/17/2011	.08/17/2031	1	18,000,000	LIBOR			(1,911,296)	(2,420,670)		(2,620,534)	(509,374)				396,522		001
IRS 0815113	GMxB	N/A	Interest	MSCS	.08/17/2011	.08/17/2026	1	15,100,000	LIBOR			(1,118,524)	(1,560,780)		(1,716,540)	(442,256)				285,894		001
IRS 0815111	GMxB	N/A	Interest	MSCS	.08/17/2011	.08/17/2014	1	5,800,000	LIBOR			(26,994)	5,482		15,066	32,476				42,659		001
IRS 0815112	GMxB	N/A	Interest	MSCS	.08/17/2011	.08/17/2016	1	8,900,000	LIBOR			30,890	156,967		192,382	126,078				91,138		001
IRS 081920112	GMxB	N/A	Interest	JPCH	.08/23/2011	.08/23/2031	1	86,500,000	LIBOR			(5,055,727)	(7,392,842)		(8,223,258)	(2,337,116)				1,906,328		001
IRS 082220113	GMxB	N/A	Interest	DBL	.08/24/2011	.08/24/2021	1	39,300,000	LIBOR			(820,699)	(1,918,356)		(2,205,675)	(1,097,657)				598,797		001
IRS 082220111	GMxB	N/A	Interest	DBL	.08/24/2011	.08/24/2016	1	23,500,000	LIBOR			64,029	401,179		490,165	337,150				241,201		001
IRS 082220112	GMxB	N/A	Interest	DBL	.08/24/2011	.08/24/2018	1	116,400,000	LIBOR			(1,170,568)	(3,766,897)		(4,413,785)	(2,596,330)				1,454,030		001
IRS 082220116	GMxB	N/A	Interest	DBL	.08/24/2011	.08/24/2036	1	16,200,000	LIBOR			(1,291,551)	(1,706,379)		(1,867,566)	(414,828)				400,975		001
IRS 082220115	GMxB	N/A	Interest	DBL	.08/24/2011	.08/24/2031	1	61,600,000	LIBOR			4,160,635	5,415,489		6,005,939	1,254,854				1,357,667		001
IRS 0823119	GMxB	N/A	Interest	DBL	.08/25/2011	.08/25/2036	1	24,300,000	LIBOR			(2,151,430)	(2,781,199)		(3,021,090)	(629,769)				601,497		001
IRS 0823113	GMxB	N/A	Interest	GSE	.08/25/2011	.08/25/2026	1	23,100,000	LIBOR			1,020,599	1,689,649		1,892,878	669,051				437,699		001
IRS 0823114	GMxB	N/A	Interest	GSE	.08/25/2011	.08/25/2031	1	28,300,000	LIBOR			1,811,651	2,562,202		2,828,538	750,551				623,778		001
IRS 0823116	GMxB	N/A	Interest	DBL	.08/25/2011	.08/25/2021	1	32,200,000	LIBOR			(799,436)	(1,695,820)		(1,930,440)	(896,384)				490,691		001
IRS 0823111	GMxB	N/A	Interest	GSE	.08/25/2011	.08/25/2018	1	34,200,000	LIBOR			(396,618)	(1,156,327)		(1,344,789)	(759,709)				427,310		001
IRS 0823118	GMxB	N/A	Interest	DBL	.08/25/2011	.08/25/2031	1	75,100,000	LIBOR			5,172,069	7,222,816		7,938,376	2,050,748				1,655,326		001
IRS 0823117	GMxB	N/A	Interest	DBL	.08/25/2011	.08/25/2026	1	73,300,000	LIBOR			3,471,218	5,596,778		6,247,866	2,125,561				1,388,890		001
IRS 0823112	GMxB	N/A	Interest	GSE	.08/25/2011	.08/25/2021	1	11,800,000	LIBOR			(278,189)	(606,953)		(692,372)	(328,764)				179,818		001
IRS 0823115	GMxB	N/A	Interest	DBL	.08/25/2011	.08/25/2018	1	97,500,000	LIBOR			(1,161,843)	(3,326,068)		(3,865,000)	(2,164,226)				1,218,208		001
IRS 082420112	GMxB	N/A	Interest	BBI	.08/26/2011	.08/26/2014	1	100,000,000	LIBOR			(243,204)	287,192		481,671	530,396				739,745		001
IRS 082420113	GMxB	N/A	Interest	BBI	.08/26/2011	.08/26/2016	1	60,000,000	LIBOR			(357,399)	(1,203,423)		(1,443,128)	(846,025)				616,239		001
IRS 0830111	GMxB	N/A	Interest	MSCS	.09/01/2011	.09/01/2026	1	27,900,000	LIBOR			1,583,631	2,396,923		2,645,596	813,292				529,008		001
IRS 0830112	GMxB	N/A	Interest	MSCS	.09/01/2011	.09/01/2021	1	20,100,000	LIBOR			622,461	1,181,300		1,329,157	558,839				306,621		001
IRS 0901113	GMxB	N/A	Interest	BPA	.09/06/2011	.09/06/2016	1	4,800,000	LIBOR			15,843	85,321		102,647	69,478				49,477		001
IRS SWAP 0901111	GMxB	N/A	Interest	WRBS	.09/06/2011	.09/06/2021	1	54,400,000	LIBOR			1,588,243	3,101,943		3,484,603	1,513,701				830,479		001
IRS SWAP 0901112	GMxB	N/A	Interest	WRBS	.09/06/2011	.09/06/2041	1	6,000,000	LIBOR			714,755	887,011		945,111	172,256				163,256		001
IRS 0901114	GMxB	N/A	Interest	BPA	.09/06/2011	.09/06/2021	1	9,900,000	LIBOR			333,423	608,089		679,282	274,667				151,135		001
IRS 0901115	GMxB	N/A	Interest	BPA	.09/06/2011	.09/06/2041	1	4,800,000	LIBOR			(629,531)	(769,952)		(817,291)	(140,421)				130,605		001
IRS 0902114	GMxB	N/A	Interest	WRBS	.09/06/2011	.09/06/2031	1	7,000,000	LIBOR			(408,654)	(598,187)		(659,379)	(189,533)				154,424		001
IRS 0902111	GMxB	N/A	Interest	JPCH	.09/06/2011	.09/06/2026	1	125,000,000	LIBOR			(5,161,196)	(8,779,266)		(9,804,693)	(3,618,070)				2,371,251		001
IRS 0902112	GMxB	N/A	Interest	WRBS	.09/06/2011	.09/06/2016	1	14,000,000	LIBOR			3,310	209,880		257,471	206,570				144,309		001
IRS 0902113	GMxB	N/A	Interest	WRBS	.09/06/2011	.09/06/2021	1	65,600,000	LIBOR			1,274,065	3,111,035		3,550,032	1,836,969				1,001,460		001
IRS 09232011	GMxB	N/A	Interest	MSCS	.09/27/2011	.09/27/2026	1	45,000,000	LIBOR			448,516	(830,360)		(1,094,571)	(1,278,875)				855,378		001
IRS 0928113	GMxB	N/A	Interest	CSFI	.09/30/2011	.09/30/2026	1	40,000,000	LIBOR			846,113	1,995,975		2,248,265	1,149,861				760,555		001
IRS 1013111	GMxB	N/A	Interest	JPCH	.10/17/2011	.10/17/2014	1	200,000,000	LIBOR			331,183	1,363,074		1,518,024	1,031,891				1,527,525		001
IRS 1013113	GMxB	N/A	Interest	MSCS	.10/17/2011	.10/17/2026	1	100,000,000	LIBOR			(3,788,602)	(6,673,263)		(7,115,488)	(2,884,661)				1,904,490		001
IRS 1026112	GMxB	N/A	Interest	GSE	.10/28/2011	.10/28/2031	1	50,000,000	LIBOR			(2,798,402)	(4,148,233)		(4,344,183)	(1,349,832)				1,107,111		001
IRS 1026113	GMxB	N/A	Interest	GSE	.10/28/2011	.10/28/2026	1	62,000,000	LIBOR			2,709,329	4,498,911		4,728,171	1,789,582				1,182,027		001
IRS 1101113	GMxB	N/A	Interest	BBI	.11/03/2011	.11/03/2036	1	100,000,000	LIBOR			(2,912,549)	(5,275,174)		(5,626,081)	(2,362,625)				2,485,094		001
IRS 1101114	GMxB	N/A	Interest	BPA	.11/03/2011	.11/03/2031	1	125,000,000	LIBOR			(3,178,898)	(6,446,499)		(6,874,439)	(3,267,601)				2,768,953		001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
IRS 111711	GMxB	N/A	Interest	BPA	.11/21/2011	.11/21/2026	1	100,000,000	LIBOR			(1,413,410)	(4,255,103)		(4,468,680)	(2,841,693)				1,910,861		001
IRS 1123112	GMxB	N/A	Interest	BBI	.11/25/2011	.11/25/2026	1	100,000,000	LIBOR			(396,694)	(3,226,480)		(3,410,001)	(2,829,786)				1,911,587		001
IRS120911	GMxB	N/A	Interest	BPA	.12/13/2011	.12/13/2041	1	19,000,000	LIBOR			677,461	1,154,311		1,173,878	476,850				519,348		001
IRS 121920112	GMxB	N/A	Interest	CSFI	.12/21/2011	.12/21/2014	1	54,200,000	LIBOR			5,199	341,080		345,466	335,881				429,677		001
IRS 121920113	GMxB	N/A	Interest	CSFI	.12/21/2011	.12/21/2016	1	48,500,000	LIBOR			45,592	808,323		816,699	762,731				516,954		001
IRS 121920114	GMxB	N/A	Interest	CSFI	.12/21/2011	.12/21/2021	1	65,500,000	LIBOR			236,665	(1,643,273)		(1,665,574)	(1,879,938)				1,015,602		001
IRS 121920115	GMxB	N/A	Interest	CSFI	.12/21/2011	.12/21/2026	1	120,300,000	LIBOR			628,205	(2,767,401)		(2,817,850)	(3,395,606)				2,305,314		001
IRS 121920116	GMxB	N/A	Interest	CSFI	.12/21/2011	.12/21/2031	1	55,500,000	LIBOR			397,063	(1,007,771)		(1,032,513)	(1,404,833)				1,233,584		001
IRS 122020111	GMxB	N/A	Interest	CSFI	.12/22/2011	.12/22/2014	1	54,200,000	LIBOR			26,214	359,738		363,716	333,524				429,915		001
IRS 122020112	GMxB	N/A	Interest	CSFI	.12/22/2011	.12/22/2016	1	48,500,000	LIBOR			103,584	862,706		870,273	759,122				517,112		001
IRS 122020113	GMxB	N/A	Interest	CSFI	.12/22/2011	.12/22/2021	1	65,500,000	LIBOR			(153,881)	(2,028,882)		(2,049,227)	(1,875,001)				1,015,749		001
IRS 122020114	GMxB	N/A	Interest	CSFI	.12/22/2011	.12/22/2026	1	120,300,000	LIBOR			(334,311)	(3,743,821)		(3,789,421)	(3,409,510)				2,305,532		001
IRS 122020115	GMxB	N/A	Interest	CSFI	.12/22/2011	.12/22/2031	1	55,500,000	LIBOR			(103,713)	(1,523,550)		(1,545,807)	(1,419,837)				1,233,671		001
IRS 02012012 01	GMxB	N/A	Interest	CSFI	.02/03/2012	.02/03/2032	1	75,000,000	LIBOR				(2,115,933)		(2,832,588)	(2,115,933)				1,672,152		001
IRS 021412 01	GMxB	N/A	Interest	CSFI	.02/16/2012	.02/16/2042	1	46,000,000	LIBOR				(2,327,886)		(2,767,343)	(2,327,886)				1,261,161		001
IRS 021712 01	GMxB	N/A	Interest	MSCS	.02/21/2012	.02/21/2042	1	50,000,000	LIBOR				3,576,688		4,055,223	3,576,688				1,371,144		001
IRS 031412 06	GMxB	N/A	Interest	BBI	.03/16/2012	.03/16/2019	1	125,000,000	LIBOR				4,333,664		4,971,615	4,333,664				1,630,799		001
IRS 031512 01	GMxB	N/A	Interest	CSFI	.03/19/2012	.03/19/2032	1	100,000,000	LIBOR				9,710,320		10,517,116	9,710,320				2,236,534		001
IRS 031612 01	GMxB	N/A	Interest	BBI	.03/20/2012	.03/20/2032	1	161,100,000	LIBOR				16,082,225		17,378,059	16,082,225				3,603,306		001
IRS 031612 02	GMxB	N/A	Interest	BBI	.03/20/2012	.03/20/2027	1	200,000,000	LIBOR				(16,095,171)		(17,611,779)	(16,095,171)				3,864,727		001
IRS 031912 03	GMxB	N/A	Interest	CSFI	.03/21/2012	.03/21/2019	1	192,500,000	LIBOR				8,142,745		9,144,586	8,142,745				2,513,991		001
IRS 031912 04	GMxB	N/A	Interest	CSFI	.03/21/2012	.03/21/2022	1	138,400,000	LIBOR				(8,987,959)		(9,897,563)	(8,987,959)				2,173,659		001
IRS 032112 01	GMxB	N/A	Interest	MSCS	.03/23/2012	.03/23/2015	1	366,500,000	LIBOR				2,399,249		3,201,168	2,399,249				3,049,582		001
IRS 032112 02	GMxB	N/A	Interest	MSCS	.03/23/2012	.03/23/2017	1	215,100,000	LIBOR				(4,758,051)		(5,543,893)	(4,758,051)				2,356,302		001
IRS 032212 01	GMxB	N/A	Interest	MSCS	.03/26/2012	.03/26/2015	1	238,900,000	LIBOR				1,405,828		1,899,623	1,405,828				1,990,833		001
IRS 032912 01	GMxB	N/A	Interest	CSFI	.04/02/2012	.04/02/2032	1	200,000,000	LIBOR				(15,958,462)		(17,105,880)	(15,958,462)				4,477,412		001
IRS 040412 01	GMxB	N/A	Interest	GSE	.04/10/2012	.04/10/2027	1	67,000,000	LIBOR				5,203,475		5,619,559	5,203,475				1,297,209		001
IRS 040512 01	GMxB	N/A	Interest	SCN	.04/11/2012	.04/12/2027	1	45,550,000	LIBOR				(3,211,659)		(3,433,897)	(3,211,659)				882,072		001
IRS 040512 02	GMxB	N/A	Interest	SCN	.04/11/2012	.04/12/2032	1	36,700,000	LIBOR				3,245,696		3,438,510	3,245,696				822,174		001
IRS 040512 03	GMxB	N/A	Interest	GSE	.04/11/2012	.04/11/2019	1	178,200,000	LIBOR				5,415,856		5,918,109	5,415,856				2,337,165		001
IRS 040512 04	GMxB	N/A	Interest	GSE	.04/11/2012	.04/11/2022	1	128,100,000	LIBOR				(6,203,783)		(6,704,299)	(6,203,783)				2,017,829		001
IRS 05112012	GMxB	N/A	Interest	BPA	.05/15/2012	.05/15/2027	1	132,000,000	LIBOR				(4,074,293)		(4,389,948)	(4,074,293)				2,563,968		001
IRS 053012 01	GMxB	N/A	Interest	GSE	.06/01/2012	.06/01/2027	1	58,800,000	LIBOR				(380,980)		(164,421)	(380,980)				1,143,917		001
IRS 0614121	GMxB	N/A	Interest	JPCH	.06/18/2012	.06/18/2027	1	120,000,000	LIBOR				(443,533)		(380,754)	(443,533)				2,338,162		001
IRS 06202012 02	GMxB	N/A	Interest	GSE	.06/22/2012	.06/22/2032	1	114,000,000	LIBOR				205,043		247,590	205,043				2,566,407		001
IRS 06202012 03	GMxB	N/A	Interest	BPA	.06/22/2012	.06/22/2015	1	200,000,000	LIBOR				60,535		67,200	60,535				1,738,454		001
IRS 062212 01	GMxB	N/A	Interest	WRBS	.06/26/2012	.06/26/2037	1	42,000,000	LIBOR				(436,869)		(430,032)	(436,869)				1,057,440		001
IRS 02092012 04	ANTICIPATORY	N/A	Interest	CSFI	.02/13/2012	.02/13/2015	1	45,400,000	LIBOR				3,334,708		3,794,288	3,334,708				370,496		002
IRS 02092012 02	ANTICIPATORY	N/A	Interest	BPA	.03/05/2012	.03/05/2019	1	37,670,000	LIBOR				49,195		118,691	49,195				490,354		002
IRS 02092012 01	ANTICIPATORY	N/A	Interest	BPA	.03/15/2012	.03/15/2015	1	31,350,000	LIBOR				1,613,356		1,900,213	1,613,356				259,809		002
IRS 0229125	ANTICIPATORY	N/A	Interest	DBL	.02/13/2012	.02/13/2027	1	40,540,000	LIBOR				2,020,734		2,366,621	2,020,734				780,826		002
IRS 0229123	ANTICIPATORY	N/A	Interest	CSFI	.03/16/2012	.03/16/2019	1	27,720,000	LIBOR				522,036		656,898	522,036				361,646		002
IRS 0229121	ANTICIPATORY	N/A	Interest	DBL	.03/02/2012	.03/02/2019	1	52,750,000	LIBOR				956,328		1,211,123	956,328				686,229		002
IRS 0229126	ANTICIPATORY	N/A	Interest	BPA	.03/02/2012	.03/02/2027	1	36,750,000	LIBOR				1,525,326		1,813,556	1,525,326				708,954		002
IRS 030112 01	ANTICIPATORY	N/A	Interest	CSFI	.03/02/2012	.03/02/2037	1	78,700,000	LIBOR				3,862,098		4,477,242	3,862,098				1,968,811		002

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
IRS 030112 03	ANTICIPATORY	N/A	Interest	BPA	.02/13/2012	.02/13/2037	1	65,190,000	LIBOR				1,466,161		1,786,302	1,466,161				1,629,297		002
IRS 031312 02	ANTICIPATORY	N/A	Interest	CSFI	.03/05/2012	.03/05/2027	1	35,800,000	LIBOR				153,866		225,824	153,866				690,820		002
IRS 031312 04	ANTICIPATORY	N/A	Interest	DBL	.03/15/2012	.03/15/2027	1	19,920,000	LIBOR				1,154,915		1,302,638	1,154,915				384,748		002
IRS 031312 05	ANTICIPATORY	N/A	Interest	CSFI	.03/15/2012	.03/15/2037	1	28,930,000	LIBOR				2,406,839		2,642,775	2,406,839				724,254		002
IRS 031312 03	ANTICIPATORY	N/A	Interest	GSE	.03/15/2012	.03/15/2019	1	33,530,000	LIBOR				886,394		1,045,690	886,394				437,356		002
IRS 031412 02	ANTICIPATORY	N/A	Interest	CSFI	.03/16/2012	.03/16/2015	1	9,250,000	LIBOR				56,970		77,548	56,970				76,697		002
IRS 031412 03	ANTICIPATORY	N/A	Interest	GSE	.03/02/2012	.03/02/2019	1	32,820,000	LIBOR				1,108,171		1,274,380	1,108,171				426,958		002
IRS 031412 04	ANTICIPATORY	N/A	Interest	GSE	.03/16/2012	.03/16/2037	1	25,170,000	LIBOR				2,647,036		2,859,300	2,647,036				630,158		002
IRS 031212 02	GMxB	N/A	Interest	BPA	.03/14/2012	.03/14/2014	1	53,000,000	LIBOR				36,571		114,931	36,571				348,609		001
IRS 031212 04	GMxB	N/A	Interest	JPCH	.03/14/2012	.03/14/2032	1	43,100,000	LIBOR				2,468,129		2,800,774	2,468,129				963,611		001
IRS 031212 11	GMxB	N/A	Interest	CSFI	.03/14/2012	.03/14/2032	1	66,400,000	LIBOR				3,796,863		4,309,240	3,796,863				1,484,543		001
IRS 031212 05	GMxB	N/A	Interest	CSFI	.03/14/2012	.03/14/2017	1	518,000,000	LIBOR				5,443,413		7,064,785	5,443,413				5,659,609		001
IRS 031212 09	GMxB	N/A	Interest	BBI	.03/14/2012	.03/14/2022	1	99,300,000	LIBOR				3,019,361		3,602,134	3,019,361				1,558,031		001
IRS 031212 07	GMxB	N/A	Interest	CSFI	.03/14/2012	.03/14/2022	1	101,400,000	LIBOR				3,148,906		3,746,074	3,148,906				1,590,980		001
IRS 031212 01	GMxB	N/A	Interest	DBL	.03/14/2012	.03/14/2042	1	59,700,000	LIBOR				4,470,756		4,955,027	4,470,756				1,638,732		001
IRS 031212 10	GMxB	N/A	Interest	JPCH	.03/14/2012	.03/14/2022	1	141,900,000	LIBOR				4,301,544		5,133,914	4,301,544				2,226,431		001
IRS 031212 12	GMxB	N/A	Interest	CSFI	.03/14/2012	.03/14/2022	1	124,100,000	LIBOR				3,807,897		4,537,303	3,807,897				1,947,147		001
IRS 031212 03	GMxB	N/A	Interest	JPCH	.03/14/2012	.03/14/2032	1	50,700,000	LIBOR				2,911,813		3,303,263	2,911,813				1,133,529		001
IRS 031212 06	GMxB	N/A	Interest	BBI	.03/14/2012	.03/14/2022	1	126,700,000	LIBOR				4,036,008		4,785,370	4,036,008				1,987,941		001
IRS 031212 08	GMxB	N/A	Interest	BPA	.03/14/2012	.03/14/2022	1	126,700,000	LIBOR				3,958,031		4,704,936	3,958,031				1,987,941		001
AXA TIP SWAP 040512	PORTFOLIO HEDGE	N/A	Interest	BBI	.04/09/2012	.02/15/2042	1	10,000,000	CPI											274,153		004
0919999. Total-Swaps-Hedging Other-Interest Rate										0	0	103,348,900	143,735,485	XXX	167,929,476	40,386,586	0	0	0	187,380,380	XXX	XXX
Swaps - Hedging Other - Total Return																						
EQUITY TRS 73	GMxB	N/A	Equity/Index	DBL	.07/07/2011	.07/09/2012	1	57,574,284	LIBOR			(1,426,277)	2,034,528		2,114,896	1,658,826				47,979		001
EQUITY TRS 74	GMxB	N/A	Equity/Index	SCN	.08/04/2011	.08/06/2012	1	25,001,780	LIBOR			(688,513)	783,016		807,659	(2,852)				40,615		001
EQUITY TRS 76	GMxB	N/A	Equity/Index	SCN	.08/08/2011	.08/08/2012	1	25,000,073	LIBOR			(735,441)	321,658		344,515	(573,520)				41,667		001
EQUITY TRS 82	GMxB	N/A	Equity/Index	CSFI	.09/07/2011	.09/07/2012	1	39,998,919	LIBOR			(1,187,576)	(1,816,086)		(1,804,191)	(2,666,829)				88,189		001
EQUITY TRS 88	GMxB	N/A	Equity/Index	SCN	.09/26/2011	.09/26/2012	1	30,000,862	LIBOR			(955,321)	(1,500,043)		(1,500,043)	(1,327,594)				74,584		001
EQUITY TRS 93	GMxB	N/A	Equity/Index	BOA	.01/06/2012	.01/06/2013	1	27,850,972	LIBOR			(1,849,006)	(84,032)		(61,586)	(84,032)				101,432		001
EQUITY TRS 95	GMxB	N/A	Equity/Index	BBI	.03/09/2012	.03/11/2013	1	55,762,245	LIBOR			3,425,940	(2,545,642)		(2,530,923)	(2,545,642)				234,655		001
EQUITY TRS 97	GMxB	N/A	Equity/Index	BOA	.03/26/2012	.12/27/2012	1	52,969,275	LIBOR			4,108,669	(2,231,914)		(2,231,914)	(2,231,914)				187,794		001
EQUITY TRS 98	GMxB	N/A	Equity/Index	SCN	.04/04/2012	.10/04/2012	1	25,456,838	LIBOR			1,155,827	1,114,013		1,155,827	1,114,013				66,071		001
EQUITY TRS 100	GMxB	N/A	Equity/Index	GSE	.05/29/2012	.11/29/2012	1	59,499,680	LIBOR			(1,991,673)	(2,010,269)		(1,991,673)	(2,010,269)				193,945		001
EQUITY TRS 101	GMxB	N/A	Equity/Index	SCN	.06/04/2012	.06/04/2013	1	34,282,546	LIBOR			(3,091,450)	(3,106,698)		(3,091,450)	(3,106,698)				166,583		001

SCHEDULE DB - PART A - SECTION 1

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

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EQUITY TRS 160	GMxB	N/A	Equity/Index	BBI	06/29/2012	07/01/2013	1	48,003,765	LIBOR											242,341		001
EQUITY TRS 73	GMxB	N/A	Equity/Index	DBL	07/07/2011	07/09/2012	1	14,396,342	LIBOR			(356,638)	508,730		528,826	414,786				11,997		001
EQUITY TRS 74	GMxB	N/A	Equity/Index	SCN	08/04/2011	08/06/2012	1	25,001,780	LIBOR			(688,513)	783,016		807,659	(2,852)				40,615		001
EQUITY TRS 76	GMxB	N/A	Equity/Index	SCN	08/08/2011	08/08/2012	1	25,000,073	LIBOR			(735,441)	321,658		344,515	(573,520)				41,667		001
EQUITY TRS 77	GMxB	N/A	Equity/Index	HSBU	08/11/2011	08/11/2012	1	60,000,070	LIBOR			(1,751,430)	506,197		557,226	(1,347,366)				103,682		001
EQUITY TRS 82	GMxB	N/A	Equity/Index	CSFI	09/07/2011	09/07/2012	1	20,001,803	LIBOR			(593,858)	(908,149)		(902,201)	(1,333,571)				44,100		001
EQUITY TRS 88	GMxB	N/A	Equity/Index	SCN	09/26/2011	09/26/2012	1	30,000,862	LIBOR			(955,321)	(1,500,043)		(1,500,043)	(1,327,594)				74,584		001
EQUITY TRS 93	GMxB	N/A	Equity/Index	BOA	01/06/2012	01/06/2013	1	16,280,982	LIBOR			(1,080,883)	(49,123)		(36,002)	(49,123)				59,295		001
EQUITY TRS 97	GMxB	N/A	Equity/Index	BOA	03/26/2012	12/27/2012	1	13,242,319	LIBOR			1,027,167	(557,979)		(557,979)	(557,979)				46,949		001
EQUITY TRS 98	GMxB	N/A	Equity/Index	SCN	04/04/2012	10/04/2012	1	38,182,764	LIBOR			1,733,628	1,670,911		1,733,628	1,670,911				99,100		001
EQUITY TRS 99	GMxB	N/A	Equity/Index	WRBS	05/29/2012	11/29/2012	1	28,170,387	LIBOR			(943,514)	(951,771)		(943,514)	(951,771)				91,824		001
EQUITY TRS 101	GMxB	N/A	Equity/Index	SCN	06/04/2012	06/04/2013	1	9,347,798	LIBOR			(842,943)	(847,101)		(842,943)	(847,101)				45,422		001
EQUITY TRS 160	GMxB	N/A	Equity/Index	BBI	06/29/2012	07/01/2013	1	12,002,133	LIBOR											60,591		001
EQUITY TRS 103	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	07/18/2012	1	5,518,131	LIBOR			(359,418)	(360,613)		(359,418)	(360,613)				6,339		005
EQUITY TRS 104	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	08/15/2012	1	5,518,131	LIBOR			(359,418)	(360,613)		(359,418)	(360,613)				9,969		005
EQUITY TRS 105	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	09/19/2012	1	5,518,131	LIBOR			(359,425)	(360,613)		(359,425)	(360,613)				13,168		005
EQUITY TRS 106	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	10/17/2012	1	4,903,526	LIBOR			(319,330)	(320,448)		(319,330)	(320,448)				13,553		005
EQUITY TRS 107	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	11/14/2012	1	5,518,131	LIBOR			(359,284)	(360,613)		(359,284)	(360,613)				17,082		005
EQUITY TRS 108	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	12/19/2012	1	5,271,845	LIBOR			(343,147)	(344,518)		(343,147)	(344,518)				18,273		005
EQUITY TRS 110	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	07/18/2012	1	1,763,190	LIBOR			(141,080)	(140,588)		(141,080)	(140,588)				2,025		005
EQUITY TRS 111	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	08/15/2012	1	1,763,190	LIBOR			(141,080)	(140,588)		(141,080)	(140,588)				3,185		005
EQUITY TRS 112	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	09/19/2012	1	1,763,190	LIBOR			(141,076)	(140,588)		(141,076)	(140,588)				4,208		005
EQUITY TRS 113	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	10/17/2012	1	1,567,655	LIBOR			(125,431)	(124,997)		(125,431)	(124,997)				4,333		005

SCHEDULE DB - PART A - SECTION 1

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

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EQUITY TRS 114	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	11/14/2012	1	1,763,190	LIBOR			(141,076)	(140,588)		(141,076)	(140,588)				5,458		005
EQUITY TRS 115	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	12/19/2012	1	1,685,650	LIBOR			(134,872)	(134,406)		(134,872)	(134,406)				5,843		005
EQUITY TRS 117	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	07/18/2012	1	16,522,333	LIBOR			(1,108,273)	(1,111,533)		(1,108,273)	(1,111,533)				18,979		005
EQUITY TRS 118	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	08/15/2012	1	16,522,333	LIBOR			(1,108,273)	(1,111,533)		(1,108,273)	(1,111,533)				29,850		005
EQUITY TRS 119	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	09/19/2012	1	16,522,333	LIBOR			(1,108,188)	(1,111,533)		(1,108,188)	(1,111,533)				39,427		005
EQUITY TRS 120	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	10/17/2012	1	14,686,272	LIBOR			(984,946)	(988,012)		(984,946)	(988,012)				40,591		005
EQUITY TRS 121	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	11/14/2012	1	16,522,333	LIBOR			(1,107,977)	(1,111,533)		(1,107,977)	(1,111,533)				51,148		005
EQUITY TRS 122	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	12/19/2012	1	15,787,023	LIBOR			(1,058,566)	(1,062,065)		(1,058,566)	(1,062,065)				54,719		005
EQUITY TRS 124	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	07/18/2012	1	5,268,780	LIBOR			(444,224)	(442,554)		(444,224)	(442,554)				6,052		005
EQUITY TRS 125	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	08/15/2012	1	5,268,780	LIBOR			(444,224)	(442,554)		(444,224)	(442,554)				9,519		005
EQUITY TRS 126	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	09/19/2012	1	5,268,780	LIBOR			(444,214)	(442,554)		(444,214)	(442,554)				12,573		005
EQUITY TRS 127	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	10/17/2012	1	4,681,122	LIBOR			(394,668)	(393,193)		(394,668)	(393,193)				12,938		005
EQUITY TRS 128	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	11/14/2012	1	5,268,780	LIBOR			(444,214)	(442,554)		(444,214)	(442,554)				16,311		005
EQUITY TRS 129	SA FEE HEDGE	N/A	Equity/Index	BOA	06/01/2012	12/19/2012	1	5,033,717	LIBOR			(424,395)	(422,809)		(424,395)	(422,809)				17,447		005
EQUITY TRS 131	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	07/18/2012	1	5,490,542	LIBOR			(387,210)	(78,895)		(78,512)	(78,895)				6,307		005
EQUITY TRS 132	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	08/15/2012	1	5,490,542	LIBOR			(387,124)	(87,366)		(86,894)	(87,366)				9,919		005
EQUITY TRS 133	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	09/19/2012	1	5,490,542	LIBOR			(387,643)	(21,823)		(21,463)	(21,823)				13,102		005
EQUITY TRS 134	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	10/17/2012	1	4,879,010	LIBOR			(344,468)	(344,963)		(344,468)	(344,963)				13,485		005
EQUITY TRS 135	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	11/14/2012	1	5,490,542	LIBOR			(387,271)	(388,201)		(387,271)	(388,201)				16,997		005
EQUITY TRS 136	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	12/19/2012	1	5,245,488	LIBOR			(370,245)	(20,849)		(20,474)	(20,849)				18,181		005
EQUITY TRS 138	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	07/18/2012	1	2,733,141	LIBOR			(204,556)	(39,432)		(39,241)	(39,432)				3,139		005
EQUITY TRS 139	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	08/15/2012	1	2,733,141	LIBOR			(204,513)	(43,665)		(43,430)	(43,665)				4,938		005
EQUITY TRS 140	SA FEE HEDGE	N/A	Equity/Index	GSE	06/04/2012	09/19/2012	1	2,733,141	LIBOR			(204,771)	(10,907)		(10,728)	(10,907)				6,522		005

SCHEDULE DB - PART A - SECTION 1

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EQUITY TRS 141	SA FEE HEDGE	N/A	Equity/Index	GSE	.06/04/2012	.10/17/2012	1	2,429,703	LIBOR			(182,037)	(182,284)		(182,037)	(182,284)				6,715		005
EQUITY TRS 142	SA FEE HEDGE	N/A	Equity/Index	GSE	.06/04/2012	.11/14/2012	1	2,733,141	LIBOR			(204,586)	(205,049)		(204,586)	(205,049)				8,461		005
EQUITY TRS 143	SA FEE HEDGE	N/A	Equity/Index	GSE	.06/04/2012	.12/19/2012	1	2,612,205	LIBOR			(195,663)	(10,425)		(10,238)	(10,425)				9,054		005
EQUITY TRS 144	SA FEE HEDGE	N/A	Equity/Index	BOA	.06/06/2012	.07/18/2012	1	1,821,606	LIBOR			(82,613)	(82,172)		(82,613)	(82,172)				2,092		005
EQUITY TRS 145	SA FEE HEDGE	N/A	Equity/Index	BOA	.06/06/2012	.08/15/2012	1	1,821,606	LIBOR			(82,613)	(82,172)		(82,613)	(82,172)				3,291		005
EQUITY TRS 146	SA FEE HEDGE	N/A	Equity/Index	BOA	.06/06/2012	.09/19/2012	1	1,821,606	LIBOR			(82,593)	(82,172)		(82,593)	(82,172)				4,347		005
EQUITY TRS 147	SA FEE HEDGE	N/A	Equity/Index	BOA	.06/06/2012	.10/17/2012	1	1,619,592	LIBOR			(73,434)	(73,059)		(73,434)	(73,059)				4,476		005
EQUITY TRS 148	SA FEE HEDGE	N/A	Equity/Index	BOA	.06/06/2012	.11/14/2012	1	1,821,606	LIBOR			(82,593)	(82,172)		(82,593)	(82,172)				5,639		005
EQUITY TRS 149	SA FEE HEDGE	N/A	Equity/Index	BOA	.06/06/2012	.12/19/2012	1	1,741,497	LIBOR			(78,961)	(78,559)		(78,961)	(78,559)				6,036		005
EQUITY TRS 151	SA FEE HEDGE	N/A	Equity/Index	JPCH	.06/19/2012	.07/18/2012	1	8,951,761	LIBOR			39,493	39,246		39,493	39,246				10,283		005
EQUITY TRS 152	SA FEE HEDGE	N/A	Equity/Index	JPCH	.06/19/2012	.08/15/2012	1	8,951,761	LIBOR			39,433	39,246		39,433	39,246				16,172		005
EQUITY TRS 153	SA FEE HEDGE	N/A	Equity/Index	JPCH	.06/19/2012	.09/19/2012	1	8,951,761	LIBOR			39,035	39,246		39,035	39,246				21,362		005
EQUITY TRS 154	SA FEE HEDGE	N/A	Equity/Index	JPCH	.06/19/2012	.10/17/2012	1	7,957,093	LIBOR			34,645	34,886		34,645	34,886				21,992		005
EQUITY TRS 155	SA FEE HEDGE	N/A	Equity/Index	JPCH	.06/19/2012	.11/14/2012	1	8,951,761	LIBOR			38,876	39,246		38,876	39,246				27,712		005
EQUITY TRS 156	SA FEE HEDGE	N/A	Equity/Index	JPCH	.06/19/2012	.12/19/2012	1	8,553,884	LIBOR			37,110	37,502		37,110	37,502				29,649		005
BNIX20Y TRS 042712 110000	GMxB	N/A	Interest	BPA	.04/27/2012	.07/27/2012	1	150,000,000	FedFundEffective...			7,605,279	7,683,915		7,605,279	7,683,915				209,165		001
BNIX20Y TRS 061812 152000	GMxB	N/A	Interest	BPA	.06/18/2012	.09/19/2012	1	50,000,000	FedFundEffective...			(597,657)	(592,317)		(597,657)	(592,317)				119,315		001
BNIX20Y TRS 062212 104000	GMxB	N/A	Interest	BPA	.06/22/2012	.07/25/2012	1	200,000,000	FedFundEffective...			(1,910,191)	(1,897,830)		(1,910,191)	(1,897,830)				268,742		001
BNIX20Y TRS 062512 084000	GMxB	N/A	Interest	BPA	.06/25/2012	.07/26/2012	1	100,000,000	FedFundEffective...			(161,540)	(158,012)		(161,540)	(158,012)				136,931		001
USTN TRS 578	GMxB	N/A	Interest	BPA	.05/17/2012	.08/16/2012	1	60,000,000	FedFundEffective...			(943,315)	(952,345)		(943,315)	(952,345)				109,545		001
USTN TRS 591	GMxB	N/A	Interest	BBI	.05/24/2012	.07/23/2012	1	100,000,000	FedFundEffective...			(919,393)	(928,038)		(919,393)	(928,038)				129,099		001
USTN TRS 601	GMxB	N/A	Interest	BPA	.06/05/2012	.09/05/2012	1	125,000,000	FedFundEffective...			1,289,897	1,279,610		1,289,897	1,279,610				271,633		001
USTB TRS 275	GMxB	N/A	Interest	CSFI	.04/20/2012	.07/24/2012	1	50,000,000	FedFundEffective...			4,204,772	4,238,639		4,204,772	4,238,639				65,881		001
USTB TRS 277	GMxB	N/A	Interest	BPA	.04/23/2012	.07/19/2012	1	50,000,000	FedFundEffective...			5,003,780	5,040,091		5,003,780	5,040,091				58,926		001
USTB TRS 279	GMxB	N/A	Interest	CSFI	.04/23/2012	.07/20/2012	1	50,000,000	FedFundEffective...			4,146,862	4,175,634		4,146,862	4,175,634				60,381		001
USTB TRS 280	GMxB	N/A	Interest	BPA	.04/27/2012	.07/26/2012	1	75,000,000	FedFundEffective...			6,656,738	6,701,207		6,656,738	6,701,207				102,698		001
USTB TRS 286	GMxB	N/A	Interest	BPA	.05/14/2012	.08/10/2012	1	100,000,000	FedFundEffective...			3,806,259	3,853,025		3,806,259	3,853,025				170,783		001
USTB TRS 291	GMxB	N/A	Interest	BBI	.06/12/2012	.07/17/2012	1	75,000,000	FedFundEffective...			(652,291)	(634,439)		(652,291)	(634,439)				83,853		001
USTB TRS 293	GMxB	N/A	Interest	BOA	.06/20/2012	.07/23/2012	1	50,000,000	FedFundEffective...			(386,972)	(382,987)		(386,972)	(382,987)				64,550		001
USTB TRS 297	GMxB	N/A	Interest	CSFI	.06/22/2012	.09/25/2012	1	50,000,000	FedFundEffective...			(830,964)	(827,523)		(830,964)	(827,523)				123,603		001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
USTB TRS 298	GMxB	N/A	Interest	DBL	.06/25/2012	.09/26/2012	1	75,000,000	FedFundEffective...			(334,595)	(1,652,053)		(334,595)	(1,652,053)				186,455		001
USTB TRS 299	GMxB	N/A	Interest	JPCH	.06/28/2012	.10/02/2012	1	75,000,000	FedFundEffective...			(1,376,729)	(1,375,853)		(1,376,729)	(1,375,853)				192,638		001
USTN TRS 524	GMxB	N/A	Interest	BPA	.04/03/2012	.07/06/2012	1	50,000,000	FedFundEffective...			5,191,898	5,235,887		5,191,898	5,235,887				34,861		001
USTN TRS 533	GMxB	N/A	Interest	BPA	.04/12/2012	.07/12/2012	1	100,000,000	FedFundEffective...			9,275,057	9,366,809		9,275,057	9,366,809				95,015		001
USTN TRS 536	GMxB	N/A	Interest	JPCH	.04/13/2012	.07/13/2012	1	100,000,000	FedFundEffective...			9,359,364	9,446,952		9,359,364	9,446,952				98,601		001
USTN TRS 538	GMxB	N/A	Interest	JPCH	.04/16/2012	.07/12/2012	1	50,000,000	FedFundEffective...			4,212,831	4,259,507		4,212,831	4,259,507				47,507		001
USTN TRS 540	GMxB	N/A	Interest	BPA	.04/19/2012	.07/19/2012	1	80,000,000	FedFundEffective...			6,249,092	6,306,994		6,249,092	6,306,994				94,281		001
USTN TRS 550	GMxB	N/A	Interest	BPA	.04/27/2012	.07/27/2012	1	75,000,000	FedFundEffective...			6,546,615	6,596,646		6,546,615	6,596,646				104,583		001
USTN TRS 552	GMxB	N/A	Interest	BPA	.04/27/2012	.07/27/2012	1	50,000,000	FedFundEffective...			3,832,634	3,869,342		3,832,634	3,869,342				69,722		001
USTN TRS 557	GMxB	N/A	Interest	CSFI	.05/03/2012	.08/06/2012	1	115,000,000	FedFundEffective...			7,735,028	7,817,335		7,735,028	7,817,335				186,814		001
USTN TRS 559	GMxB	N/A	Interest	BPA	.05/07/2012	.08/06/2012	1	125,000,000	FedFundEffective...			7,322,765	7,398,182		7,322,765	7,398,182				203,058		001
USTN TRS 560	GMxB	N/A	Interest	BPA	.05/08/2012	.07/26/2012	1	100,000,000	FedFundEffective...			6,063,441	3,008,503		2,938,441	3,008,503				136,931		001
USTN TRS 562	GMxB	N/A	Interest	BPA	.05/08/2012	.08/07/2012	1	100,000,000	FedFundEffective...			5,780,528	5,837,582		5,780,528	5,837,582				164,570		001
USTN TRS 564	GMxB	N/A	Interest	JPCH	.05/10/2012	.08/08/2012	1	100,000,000	FedFundEffective...			4,904,052	4,959,961		4,904,052	4,959,961				166,667		001
USTN TRS 568	GMxB	N/A	Interest	BPA	.05/11/2012	.08/10/2012	1	100,000,000	FedFundEffective...			5,917,018	5,967,609		5,917,018	5,967,609				170,783		001
USTN TRS 576	GMxB	N/A	Interest	JPCH	.05/17/2012	.08/15/2012	1	50,000,000	FedFundEffective...			1,707,797	1,734,042		1,707,797	1,734,042				90,331		001
USTN TRS 581	GMxB	N/A	Interest	BPA	.05/18/2012	.08/20/2012	1	150,000,000	FedFundEffective...			661,223	(2,316,210)		661,223	(2,316,210)				285,044		001
USTN TRS 582	GMxB	N/A	Interest	BPA	.05/18/2012	.08/20/2012	1	150,000,000	FedFundEffective...			565,273	645,021		565,273	645,021				285,044		001
USTN TRS 583	GMxB	N/A	Interest	CSFI	.05/18/2012	.08/20/2012	1	200,000,000	FedFundEffective...			776,358	893,900		776,358	893,900				380,058		001
USTN TRS 585	GMxB	N/A	Interest	BPA	.05/21/2012	.08/20/2012	1	100,000,000	FedFundEffective...			731,556	(1,177,264)		731,556	(1,177,264)				190,029		001
USTN TRS 589	GMxB	N/A	Interest	JPCH	.05/24/2012	.08/28/2012	1	100,000,000	FedFundEffective...			514,854	555,191		514,854	555,191				204,124		001
USTN TRS 590	GMxB	N/A	Interest	BPA	.05/24/2012	.08/29/2012	1	100,000,000	FedFundEffective...			903,356	935,702		903,356	935,702				205,818		001
USTN TRS 592	GMxB	N/A	Interest	BBI	.05/24/2012	.07/23/2012	1	50,000,000	FedFundEffective...			240,347	267,137		240,347	267,137				64,550		001
USTN TRS 597	GMxB	N/A	Interest	BPA	.05/29/2012	.09/05/2012	1	125,000,000	FedFundEffective...			1,574,601	(879,693)		1,574,601	(879,693)				271,633		001
USTN TRS 599	GMxB	N/A	Interest	CSFI	.05/30/2012	.08/29/2012	1	181,300,000	FedFundEffective...			2,092,474	2,169,194		2,092,474	2,169,194				373,148		001
USTN TRS 603	GMxB	N/A	Interest	JPCH	.06/06/2012	.09/05/2012	1	75,000,000	FedFundEffective...			(2,439,024)	(2,418,946)		(2,439,024)	(2,418,946)				162,980		001
USTN TRS 607	GMxB	N/A	Interest	BBI	.06/08/2012	.07/09/2012	1	100,000,000	FedFundEffective...			(460,342)	(426,179)		(460,342)	(426,179)				83,333		001
USTN TRS 609	GMxB	N/A	Interest	BOA	.06/08/2012	.09/10/2012	1	25,000,000	FedFundEffective...			(171,718)	(662,118)		(171,718)	(662,118)				56,289		001
USTN TRS 610	GMxB	N/A	Interest	JPCH	.06/11/2012	.09/10/2012	1	125,000,000	FedFundEffective...			(440,741)	(421,323)		(440,741)	(421,323)				281,443		001
USTN TRS 611	GMxB	N/A	Interest	BBI	.06/12/2012	.07/19/2012	1	100,000,000	FedFundEffective...			(1,394,832)	(1,367,804)		(1,394,832)	(1,367,804)				117,851		001
USTN TRS 614	GMxB	N/A	Interest	DBL	.06/12/2012	.09/13/2012	1	125,000,000	FedFundEffective...			(1,831,091)	(4,294,066)		(1,831,091)	(4,294,066)				287,168		001
USTN TRS 616	GMxB	N/A	Interest	CSFI	.06/14/2012	.09/17/2012	1	150,000,000	FedFundEffective...			126,802	143,559		126,802	143,559				353,553		001
USTN TRS 617	GMxB	N/A	Interest	JPCH	.06/14/2012	.09/14/2012	1	60,000,000	FedFundEffective...			(283,143)	(273,880)		(283,143)	(273,880)				138,744		001
USTN TRS 619	GMxB	N/A	Interest	BBI	.06/15/2012	.07/16/2012	1	50,000,000	FedFundEffective...			(507,097)	(494,746)		(507,097)	(494,746)				54,327		001
USTN TRS 624	GMxB	N/A	Interest	CSFI	.06/20/2012	.07/23/2012	1	100,000,000	FedFundEffective...			(288,849)	(282,247)		(288,849)	(282,247)				129,099		001
USTN TRS 625	GMxB	N/A	Interest	BOA	.06/21/2012	.07/24/2012	1	80,000,000	FedFundEffective...			(520,498)	(512,220)		(520,498)	(512,220)				105,409		001
USTN TRS 626	GMxB	N/A	Interest	DBL	.06/22/2012	.09/25/2012	1	37,000,000	FedFundEffective...			(560,761)	(1,294,878)		(560,761)	(1,294,878)				91,466		001
USTN TRS 629	GMxB	N/A	Interest	DBL	.06/26/2012	.09/27/2012	1	35,000,000	FedFundEffective...			(493,847)	(1,190,199)		(493,847)	(1,190,199)				87,500		001
USTN TRS 630	GMxB	N/A	Interest	JPCH	.06/26/2012	.09/27/2012	1	60,000,000	FedFundEffective...			(801,816)	(799,702)		(801,816)	(799,702)				150,000		001
USTN TRS 633	GMxB	N/A	Interest	BPA	.06/28/2012	.10/03/2012	1	150,000,000	FedFundEffective...			(1,724,344)	(4,643,153)		(1,724,344)	(4,643,153)				387,298		001
USTN TRS 635	GMxB	N/A	Interest	CSFI	.06/29/2012	.07/20/2012	1	37,000,000	FedFundEffective...			(765,550)	(765,550)		(765,550)	(765,550)				44,682		001
0949999. Total-Swaps-Hedging Other-Total Return										0	0	80,067,580	63,004,091	XXX	77,796,181	56,387,522	0	0	0	11,697,053	XXX	XXX
Swaps - Hedging Other - Other																						
VARSWAP 01102012 01	GMxB	N/A	Equity/Index	JPCH	.01/10/2012	.12/21/2012	1	287,200	Russel2000			(189,459)	(2,434,709)		(2,434,709)	(2,434,709)				1,001		001

QE06.33

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
VARSWAP 01102012 02	GMxB	N/A	Equity/Index	SCN	06/15/2012	12/21/2012	1	499,660	S&P500			(26,748)	(2,973,756)		(2,973,756)	(2,973,756)				1,742		001
VARSWAP 01112012 02	GMxB	N/A	Equity/Index	WMST	01/11/2012	12/21/2012	1	582,400	Russel2000			(227,211)	(5,135,995)		(5,135,995)	(5,135,995)				2,030		001
VAR SWAP 01122012 02	GMxB	N/A	Equity/Index	BPA	06/15/2012	12/21/2012	1	763,100	S&P500			(252,931)	(4,722,458)		(4,722,458)	(4,722,458)				2,660		001
VAR SWAP 01112012 04	GMxB	N/A	Equity/Index	JPCH	02/17/2012	12/21/2012	1	403,900	S&P500			(496,209)	(3,164,448)		(3,164,448)	(3,164,448)				1,408		001
VAR SWAP 01122012 01	GMxB	N/A	Equity/Index	GSE	01/12/2012	12/21/2012	1	722,260	Russel2000			(716,764)	(6,587,521)		(6,587,521)	(6,587,521)				2,518		001
VAR SWAP 01132012 02	GMxB	N/A	Equity/Index	WMST	02/17/2012	12/21/2012	1	617,400	S&P500			(724,574)	(5,082,342)		(5,082,342)	(5,082,342)				2,152		001
VARSWAP 01132012 03	GMxB	N/A	Equity/Index	SCN	02/17/2012	12/21/2012	1	616,350	S&P500			(728,097)	(5,051,565)		(5,051,565)	(5,051,565)				2,149		001
VAR SWAP 01172012 02	GMxB	N/A	Equity/Index	SCN	01/17/2012	12/21/2012	1	575,640	Russel2000			(718,688)	(5,232,171)		(5,232,171)	(5,232,171)				2,007		001
VAR SWAP 01172012 03	GMxB	N/A	Equity/Index	SCN	01/17/2012	12/21/2012	1	287,820	Russel2000			(359,344)	(2,616,086)		(2,616,086)	(2,616,086)				1,003		001
VAR SWAP 01172012 01	GMxB	N/A	Equity/Index	SCN	01/17/2012	12/21/2012	1	572,520	Russel2000			(718,608)	(5,117,602)		(5,117,602)	(5,117,602)				1,996		001
VAR SWAP 06262012 01	GMxB	N/A	Equity/Index	GSE	06/26/2012	08/17/2012	1	106,250	S&P500				(247,594)		(247,594)	(247,594)				196		001
VAR SWAP 06262012 02	GMxB	N/A	Equity/Index	SCN	06/26/2012	08/17/2012	1	141,000	Russel2000				(96,300)		(96,300)	(96,300)				260		001
VAR SWAP 06282012 01	GMxB	N/A	Equity/Index	MSCS	06/28/2012	09/21/2012	1	112,500	S&P500				(268,818)		(268,818)	(268,818)				272		001
VAR SWAP 06282012 02	GMxB	N/A	Equity/Index	MSCS	06/28/2012	08/17/2012	1	105,750	S&P500				(201,860)		(201,860)	(201,860)				195		001
VAR SWAP 06292012 01	GMxB	N/A	Equity/Index	MSCS	06/29/2012	09/21/2012	1	104,250	S&P500				(83,958)		(83,958)	(83,958)				252		001
0959999. Total-Swaps-Hedging Other-Other										0	0	(5,158,633)	(49,017,181)	XXX	(49,017,181)	(49,017,181)	0	0	0	21,841	XXX	XXX
0969999. Total-Swaps-Hedging Other										0	0	178,257,846	157,722,395	XXX	196,708,476	47,756,927	0	0	0	199,099,274	XXX	XXX
1159999. Total-Swaps-Interest Rate										0	0	103,348,900	143,735,485	XXX	167,929,476	40,386,586	0	0	0	187,380,380	XXX	XXX
1189999. Total-Swaps-Total Return										0	0	80,067,580	63,004,091	XXX	77,796,181	56,387,522	0	0	0	11,697,053	XXX	XXX
1199999. Total-Swaps-Other										0	0	(5,158,633)	(49,017,181)	XXX	(49,017,181)	(49,017,181)	0	0	0	21,841	XXX	XXX
1209999. Total-Swaps										0	0	178,257,846	157,722,395	XXX	196,708,476	47,756,927	0	0	0	199,099,274	XXX	XXX
1409999. Total-Hedging Other										323,473,576	426,842,909	232,084,839	1,484,979,098	XXX	1,547,857,179	72,858,803	0	0	0	990,535,385	XXX	XXX
1449999. TOTAL										323,473,576	426,842,909	232,084,839	1,484,979,098	XXX	1,547,857,179	72,858,803	0	0	0	990,535,385	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
005	Hedges equity market risk on SA Fee Hedge

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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																			
N/A	N/A	N/A	NEWEDGE CASH MARGIN	N/A	N/A	N/A	N/A	N/A	06/29/2012	N/A	N/A		19,254,579						
TYU2	1,943	259,147,625	# 348668 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.4844	133.3750			1,730,475	1,730,475			1,923,378	001
TYU2	103	13,737,625	# 348669 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.4922	133.3750			90,929	90,929			101,960	001
TYU2	65	8,669,375	# 348670 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.5000	133.3750			56,875	56,875			64,344	001
TYU2	653	87,093,875	# 348671 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.5156	133.3750			561,169	561,169			646,406	001
TYU2	59	7,869,125	# 348672 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.5234	133.3750			50,242	50,242			58,404	001
TYU2	1,153	153,781,375	# 348673 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.5313	133.3750			972,844	972,844			1,141,356	001
TYU2	29	3,867,875	# 348674 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.5391	133.3750			24,242	24,242			28,707	001
TYU2	100	13,337,500	# 348675 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.5469	133.3750			82,812	82,812			98,990	001
TYU2	896	119,504,000	# 348676 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.5625	133.3750			728,000	728,000			886,952	001
TYU2	2	266,750	# 348677 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/24/2012	132.5703	133.3750			1,609	1,609			1,980	001
TYU2	460	61,352,500	# 348937 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	132.6563	133.3750			330,625	330,625			455,355	001
TYU2	4,431	590,984,625	# 348938 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	132.6719	133.3750			3,115,525	3,115,525			4,386,253	001
TYU2	1,244	165,918,500	# 348939 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	132.6875	133.3750			855,250	855,250			1,231,437	001
TYU2	1,000	133,375,000	# 348940 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	132.6953	133.3750			679,690	679,690			989,901	001
TYU2	1,000	133,375,000	# 348941 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	132.7031	133.3750			671,870	671,870			989,901	001
TYU2	1,865	248,744,375	# 348942 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	132.7188	133.3750			1,223,906	1,223,906			1,846,166	001
TYU2	1	133,375	# 348943 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	132.7656	133.3750			609	609			990	001
TYU2	1,315	175,388,125	# 348944 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	132.8125	133.3750			739,688	739,688			1,301,720	001
TYU2	1,000	133,375,000	# 349160 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.6875	133.3750			687,500	687,500			989,901	001
TYU2	2,000	266,750,000	# 349161 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.7969	133.3750			1,156,240	1,156,240			1,979,803	001
TYU2	16	2,134,000	# 349162 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.8281	133.3750			8,750	8,750			15,838	001
TYU2	1	133,375	# 349163 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.8438	133.3750			531	531			990	001
TYU2	6	800,250	# 349164 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.8516	133.3750			3,141	3,141			5,939	001
TYU2	52	6,935,500	# 349165 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.8594	133.3750			26,812	26,812			51,475	001
TYU2	61	8,135,875	# 349166 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.8672	133.3750			30,976	30,976			60,384	001
TYU2	1,866	248,877,750	# 349167 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.8750	133.3750			933,000	933,000			1,847,156	001
TYU2	1	133,375	# 349168 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.8828	133.3750			492	492			990	001
TYU2	1	133,375	# 349169 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.8984	133.3750			477	477			990	001
TYU2	998	133,108,250	# 349170 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.9141	133.3750			460,018	460,018			987,922	001
TYU2	998	133,108,250	# 349171 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.9219	133.3750			452,214	452,214			987,922	001
TYU2	287	38,278,625	# 349172 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	133.0156	133.3750			103,139	103,139			284,102	001
TYU2	2,182	291,024,250	# 349173 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	133.0234	133.3750			767,104	767,104			2,159,965	001
TYU2	1,337	178,322,375	# 349174 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	133.0313	133.3750			459,594	459,594			1,323,498	001
TYU2	761	101,498,375	# 349175 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	133.0391	133.3750			255,650	255,650			753,315	001
TYU2	1,000	133,375,000	# 349176 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	133.0625	133.3750			312,500	312,500			989,901	001
TYU2	360	48,015,000	# 349478 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.5938	133.3750			(78,750)	(78,750)			356,364	001
TYU2	195	26,008,125	# 349479 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.6016	133.3750			(44,179)	(44,179)			193,031	001
TYU2	650	86,693,750	# 349480 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.6094	133.3750			(152,347)	(152,347)			643,436	001
TYU2	20	2,667,500	# 349481 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.6563	133.3750			(5,625)	(5,625)			19,798	001
TYU2	982	130,974,250	# 349482 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.6719	133.3750			(291,536)	(291,536)			972,083	001
TYU2	766	102,165,250	# 349483 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.6797	133.3750			(233,393)	(233,393)			758,264	001
TYU2	1,200	160,050,000	# 349484 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.6875	133.3750			(375,000)	(375,000)			1,187,882	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
TYU2	14	1,867,250	# 349486 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.6953	133.3750			(4,484)	(4,484)			13,859	001
TYU2	55	7,335,625	# 349487 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.7031	133.3750			(18,047)	(18,047)			54,445	001
TYU2	1,034	137,909,750	# 349488 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.7188	133.3750			(355,438)	(355,438)			1,023,558	001
TYU2	98	13,070,750	# 349489 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.7344	133.3750			(35,219)	(35,219)			97,010	001
TYU2	11	1,467,125	# 349490 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.7500	133.3750			(4,125)	(4,125)			10,889	001
TYU2	753	100,431,375	# 349491 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.7578	133.3750			(288,256)	(288,256)			745,396	001
TYU2	43	5,735,125	# 349492 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.7656	133.3750			(16,797)	(16,797)			42,566	001
TYU2	24	3,201,000	# 349493 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	133.7813	133.3750			(9,750)	(9,750)			23,758	001
TYU2	155	20,673,125	# 350198 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/01/2012	134.7188	133.3750			(208,281)	(208,281)			153,435	001
TYU2	600	80,025,000	# 350199 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/01/2012	134.7344	133.3750			(815,628)	(815,628)			593,941	001
TYU2	445	59,351,875	# 350200 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/01/2012	134.7500	133.3750			(611,875)	(611,875)			440,506	001
TYU2	1	133,375	# 352335 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.4375	133.3750			(63)	(63)			990	001
TYU2	15	2,000,625	# 352336 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.4531	133.3750			(1,172)	(1,172)			14,849	001
TYU2	6	800,250	# 352337 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.4688	133.3750			(563)	(563)			5,939	001
TYU2	32	4,268,000	# 352338 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.4844	133.3750			(3,500)	(3,500)			31,677	001
TYU2	6	800,250	# 352339 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.4844	133.3750			(656)	(656)			5,939	001
TYU2	25	3,334,375	# 352340 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.5000	133.3750			(3,125)	(3,125)			24,748	001
TYU2	35	4,668,125	# 352341 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.5156	133.3750			(4,922)	(4,922)			34,647	001
TYU2	3	400,125	# 352342 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.5313	133.3750			(469)	(469)			2,970	001
TYU2	2	266,750	# 352343 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.5469	133.3750			(344)	(344)			1,980	001
TYU2	1	133,375	# 352344 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.5625	133.3750			(188)	(188)			990	001
TYU2	1	133,375	# 352345 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.5781	133.3750			(203)	(203)			990	001
TYU2	1	133,375	# 352346 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.6094	133.3750			(234)	(234)			990	001
TYU2	2	266,750	# 352347 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.6250	133.3750			(500)	(500)			1,980	001
TYU2	1	133,375	# 352348 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.6406	133.3750			(266)	(266)			990	001
TYU2	4	533,500	# 352349 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.6563	133.3750			(1,125)	(1,125)			3,960	001
TYU2	5	666,875	# 352350 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.6719	133.3750			(1,484)	(1,484)			4,950	001
TYU2	5	666,875	# 352351 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.6875	133.3750			(1,563)	(1,563)			4,950	001
TYU2	6	800,250	# 352352 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.7031	133.3750			(1,969)	(1,969)			5,939	001
TYU2	20	2,667,500	# 352353 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.7188	133.3750			(6,875)	(6,875)			19,798	001
TYU2	15	2,000,625	# 352354 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.7344	133.3750			(5,391)	(5,391)			14,849	001
TYU2	10	1,333,750	# 352355 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.7500	133.3750			(3,750)	(3,750)			9,899	001
TYU2	16	2,134,000	# 352356 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.7656	133.3750			(6,250)	(6,250)			15,838	001
TYU2	11	1,467,125	# 352357 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.7813	133.3750			(4,469)	(4,469)			10,889	001
TYU2	4	533,500	# 352358 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.7969	133.3750			(1,688)	(1,688)			3,960	001
TYU2	4	533,500	# 352359 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.8125	133.3750			(1,750)	(1,750)			3,960	001
TYU2	4	533,500	# 352360 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.8281	133.3750			(1,813)	(1,813)			3,960	001
TYU2	1	133,375	# 352361 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.8594	133.3750			(484)	(484)			990	001
TYU2	3	400,125	# 352362 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.8750	133.3750			(1,500)	(1,500)			2,970	001
TYU2	4	533,500	# 352363 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.9063	133.3750			(2,125)	(2,125)			3,960	001
TYU2	4	533,500	# 352364 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.9219	133.3750			(2,188)	(2,188)			3,960	001
TYU2	1	133,375	# 352365 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.9531	133.3750			(578)	(578)			990	001
TYU2	4	533,500	# 352366 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.9688	133.3750			(2,375)	(2,375)			3,960	001
TYU2	8	1,067,000	# 352367 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	133.9844	133.3750			(4,875)	(4,875)			7,919	001
TYU2	8	1,067,000	# 352368 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	06/08/2012	134.0000	133.3750			(5,000)	(5,000)			7,919	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
TYU2	8	1,067,000	# 352369 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/08/2012	134.0156	133.3750			(5,125)	(5,125)			7,919	001
TYU2	3	400,125	# 352370 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/08/2012	134.0313	133.3750			(1,969)	(1,969)			2,970	001
TYU2	3	400,125	# 352371 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/08/2012	134.0469	133.3750			(2,016)	(2,016)			2,970	001
TYU2	3	400,125	# 352372 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/08/2012	134.0938	133.3750			(2,156)	(2,156)			2,970	001
TYU2	1	133,375	# 352373 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/08/2012	134.1094	133.3750			(734)	(734)			990	001
TYU2	3	400,125	# 352374 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/08/2012	134.1250	133.3750			(2,250)	(2,250)			2,970	001
TYU2	5	666,875	# 352375 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/08/2012	134.1406	133.3750			(3,828)	(3,828)			4,950	001
TYU2	2	266,750	# 352376 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/08/2012	134.1563	133.3750			(1,563)	(1,563)			1,980	001
TYU2	406	54,150,250	# 353443 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/11/2012	133.7813	133.3750			(164,938)	(164,938)			401,900	001
TYU2	199	26,541,625	# 353444 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/11/2012	133.7969	133.3750			(83,954)	(83,954)			196,990	001
TYU2	658	87,760,750	# 354820 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/13/2012	133.7188	133.3750			(226,188)	(226,188)			651,355	001
TYU2	10	1,333,750	# 356026 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/20/2012	133.2500	133.3750			1,250	1,250			9,899	001
TYU2	784	104,566,000	# 356258 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/21/2012	133.3594	133.3750			12,246	12,246			776,083	001
TYU2	1,185	158,049,375	# 356655 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/25/2012	133.5625	133.3750			(222,188)	(222,188)			1,173,033	001
TYU2	857	114,302,375	# 356937 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/28/2012	133.9219	133.3750			(468,676)	(468,676)			848,345	001
TYU2	60	8,002,500	# 349114 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/29/2012	133.0703	133.3750			18,281	18,281			706,629	001
TYU2	2	266,750	# 349393 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.2500	133.3750			250	250			23,554	001
TYU2	7	933,625	# 349394 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.2656	133.3750			766	766			82,440	001
TYU2	129	17,205,375	# 349395 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.2813	133.3750			12,094	12,094			1,519,252	001
TYU2	3	400,125	# 349396 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.2891	133.3750			258	258			35,331	001
TYU2	13	1,733,875	# 349397 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.2969	133.3750			1,016	1,016			153,103	001
TYU2	1	133,375	# 349398 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.3125	133.3750			63	63			11,777	001
TYU2	6	800,250	# 349399 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.3281	133.3750			281	281			70,663	001
TYU2	44	5,868,500	# 349400 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.3438	133.3750			1,375	1,375			518,194	001
TYU2	122	16,271,750	# 349401 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.3594	133.3750			1,906	1,906			1,436,812	001
TYU2	1	133,375	# 349402 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.3750	133.3750							11,777	001
TYU2	29	3,867,875	# 349403 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.3906	133.3750			(453)	(453)			341,537	001
TYU2	64	8,536,000	# 349404 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.4063	133.3750			(2,000)	(2,000)			753,737	001
TYU2	9	1,200,375	# 349405 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.4219	133.3750			(422)	(422)			105,994	001
TYU2	14	1,867,250	# 349406 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.4375	133.3750			(875)	(875)			164,880	001
TYU2	4	533,500	# 349407 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.4688	133.3750			(375)	(375)			47,109	001
TYU2	4	533,500	# 349408 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.4844	133.3750			(438)	(438)			47,109	001
TYU2	175	23,340,625	# 349409 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.5000	133.3750			(21,875)	(21,875)			2,061,000	001
TYU2	8	1,067,000	# 349410 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.5156	133.3750			(1,125)	(1,125)			94,217	001
TYU2	1	133,375	# 349411 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.05/30/2012	133.5469	133.3750			(172)	(172)			11,777	001
TYU2	60	8,002,500	# 354222 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.2344	133.3750			8,437	8,437			706,629	001
TYU2	1	133,375	# 354223 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.6094	133.3750			(234)	(234)			11,777	001
TYU2	6	800,250	# 354224 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.6250	133.3750			(1,500)	(1,500)			70,663	001
TYU2	10	1,333,750	# 354225 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.6406	133.3750			(2,656)	(2,656)			117,771	001
TYU2	9	1,200,375	# 354226 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.6563	133.3750			(2,531)	(2,531)			105,994	001
TYU2	9	1,200,375	# 354227 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.6719	133.3750			(2,672)	(2,672)			105,994	001
TYU2	5	666,875	# 354228 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.6875	133.3750			(1,563)	(1,563)			58,886	001
TYU2	4	533,500	# 354229 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.7031	133.3750			(1,313)	(1,313)			47,109	001
TYU2	3	400,125	# 354230 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.7188	133.3750			(1,031)	(1,031)			35,331	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
TYU2	4	533,500	# 354231 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.7344	133.3750			(1,438)	(1,438)			47,109	001
TYU2	6	800,250	# 354232 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.7500	133.3750			(2,250)	(2,250)			70,663	001
TYU2	10	1,333,750	# 354233 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.7656	133.3750			(3,906)	(3,906)			117,771	001
TYU2	13	1,733,875	# 354234 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.7813	133.3750			(5,281)	(5,281)			153,103	001
TYU2	23	3,067,625	# 354235 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.7969	133.3750			(9,703)	(9,703)			270,874	001
TYU2	14	1,867,250	# 354236 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.8125	133.3750			(6,125)	(6,125)			164,880	001
TYU2	11	1,467,125	# 354237 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.8281	133.3750			(4,984)	(4,984)			129,549	001
TYU2	14	1,867,250	# 354238 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.8438	133.3750			(6,563)	(6,563)			164,880	001
TYU2	31	4,134,625	# 354239 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.8594	133.3750			(15,016)	(15,016)			365,091	001
TYU2	36	4,801,500	# 354240 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.8750	133.3750			(18,000)	(18,000)			423,977	001
TYU2	29	3,867,875	# 354241 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.8906	133.3750			(14,953)	(14,953)			341,537	001
TYU2	6	800,250	# 354242 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.9063	133.3750			(3,188)	(3,188)			70,663	001
TYU2	3	400,125	# 354243 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.9219	133.3750			(1,641)	(1,641)			35,331	001
TYU2	5	666,875	# 354244 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.9375	133.3750			(2,813)	(2,813)			58,886	001
TYU2	1	133,375	# 354245 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/12/2012	133.9531	133.3750			(578)	(578)			11,777	001
TYU2	300	40,012,500	# 356023 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/20/2012	133.2344	133.3750			42,186	42,186			3,533,143	001
TYU2	400	53,350,000	# 356158 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/21/2012	133.3594	133.3750			6,248	6,248			4,710,858	001
TYU2	56	7,469,000	# 357185 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	133.3281	133.3750			2,625	2,625			659,520	001
TYU2	308	41,079,500	# 357186 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	133.3438	133.3750			9,625	9,625			3,627,360	001
TYU2	32	4,268,000	# 357187 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	133.3594	133.3750			500	500			376,869	001
TYU2	117	15,604,875	# 357188 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	133.3750	133.3750							1,377,926	001
TYU2	842	112,301,750	# 357189 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	133.3906	133.3750			(13,160)	(13,160)			9,916,356	001
TYU2	646	86,160,250	# 357190 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	133.4063	133.3750			(20,188)	(20,188)			7,608,035	001
TYU2	417	55,617,375	# 357191 US 10YR NOTE FUT	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	133.4219	133.3750			(19,549)	(19,549)			4,911,069	001
WNU2	1	166,844	# 348169 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/22/2012	163.0313	166.8438			3,813	3,813				001
WNU2	839	139,981,906	# 348170 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/22/2012	163.4141	166.8438			2,877,510	2,877,510				001
WNU2	1,027	171,348,531	# 348395 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/23/2012	162.7891	166.8438			4,164,167	4,164,167				001
WNU2	3	500,531	# 348590 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.6641	166.8438			9,539	9,539				001
WNU2	1	166,844	# 348591 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.6875	166.8438			3,156	3,156				001
WNU2	1	166,844	# 348592 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.6953	166.8438			3,148	3,148				001
WNU2	1	166,844	# 348593 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.7266	166.8438			3,117	3,117				001
WNU2	8	1,334,750	# 348594 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.8203	166.8438			24,188	24,188				001
WNU2	4	667,375	# 348595 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.8438	166.8438			12,000	12,000				001
WNU2	1	166,844	# 348596 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.8516	166.8438			2,992	2,992				001
WNU2	4	667,375	# 348597 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.8828	166.8438			11,844	11,844				001
WNU2	1,612	268,952,125	# 348598 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.9063	166.8438			4,735,250	4,735,250				001
WNU2	5	834,219	# 348599 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.9141	166.8438			14,648	14,648				001
WNU2	1	166,844	# 348600 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.9688	166.8438			2,875	2,875				001
WNU2	12	2,002,125	# 348601 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	163.9766	166.8438			34,406	34,406				001
WNU2	3	500,531	# 348602 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	164.0391	166.8438			8,414	8,414				001
WNU2	1	166,844	# 348603 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	164.1328	166.8438			2,711	2,711				001
WNU2	33	5,505,844	# 348604 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	164.1641	166.8438			88,430	88,430				001
WNU2	3	500,531	# 348605 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	164.2578	166.8438			7,758	7,758				001
WNU2	14	2,335,813	# 348606 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/24/2012	164.3438	166.8438			35,000	35,000				001
WNU2	2	333,688	# 348905 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.05/25/2012	164.3516	166.8438			4,984	4,984				001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
WNU2	1	166,844	# 348906 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	164.3828	166.8438			2,461	2,461				001
WNU2	2,699	450,311,281	# 348907 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/25/2012	164.5313	166.8438			6,241,438	6,241,438				001
WNU2	3	500,531	# 349134 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	164.4063	166.8438			7,313	7,313				001
WNU2	2,534	422,782,063	# 349135 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	164.4531	166.8438			6,057,831	6,057,831				001
WNU2	2	333,688	# 349431 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	166.4375	166.8438			813	813				001
WNU2	14	2,335,813	# 349432 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.0859	166.8438			(3,391)	(3,391)				001
WNU2	3	500,531	# 349433 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.0938	166.8438			(750)	(750)				001
WNU2	354	59,062,688	# 349434 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.1250	166.8438			(99,563)	(99,563)				001
WNU2	1,056	176,187,000	# 349435 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.1484	166.8438			(321,753)	(321,753)				001
WNU2	239	39,875,656	# 349436 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.1875	166.8438			(82,156)	(82,156)				001
WNU2	3	500,531	# 349437 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.2109	166.8438			(1,102)	(1,102)				001
WNU2	1	166,844	# 349438 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.2188	166.8438			(375)	(375)				001
WNU2	3	500,531	# 349439 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.2500	166.8438			(1,219)	(1,219)				001
WNU2	2	333,688	# 349440 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.3047	166.8438			(922)	(922)				001
WNU2	7	1,167,906	# 349441 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.3125	166.8438			(3,281)	(3,281)				001
WNU2	3	500,531	# 349442 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.3672	166.8438			(1,570)	(1,570)				001
WNU2	4	667,375	# 349443 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/30/2012	167.3750	166.8438			(2,125)	(2,125)				001
WNU2	50	8,342,188	# 349795 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	05/31/2012	169.1250	166.8438			(114,063)	(114,063)				001
WNU2	3	500,531	# 357238 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.2813	166.8438			1,688	1,688				001
WNU2	7	1,167,906	# 357239 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.3125	166.8438			3,719	3,719				001
WNU2	11	1,835,281	# 357240 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.3438	166.8438			5,500	5,500				001
WNU2	1	166,844	# 357241 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.3750	166.8438			469	469				001
WNU2	18	3,003,188	# 357242 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.4063	166.8438			7,875	7,875				001
WNU2	27	4,504,781	# 357243 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.4375	166.8438			10,969	10,969				001
WNU2	39	6,506,906	# 357244 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.4688	166.8438			14,625	14,625				001
WNU2	61	10,177,469	# 357245 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.5000	166.8438			20,969	20,969				001
WNU2	22	3,670,563	# 357246 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.5313	166.8438			6,875	6,875				001
WNU2	46	7,674,813	# 357247 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.5625	166.8438			12,938	12,938				001
WNU2	74	12,346,438	# 357248 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.5938	166.8438			18,500	18,500				001
WNU2	110	18,352,813	# 357249 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.6250	166.8438			24,063	24,063				001
WNU2	173	28,863,969	# 357250 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.6563	166.8438			32,438	32,438				001
WNU2	136	22,690,750	# 357251 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.6875	166.8438			21,250	21,250				001
WNU2	149	24,859,719	# 357252 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.7188	166.8438			18,625	18,625				001
WNU2	157	26,194,469	# 357253 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.7500	166.8438			14,719	14,719				001
WNU2	231	38,540,906	# 357254 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.7813	166.8438			14,438	14,438				001
WNU2	262	43,713,063	# 357255 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.8125	166.8438			8,188	8,188				001
WNU2	361	60,230,594	# 357256 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.8438	166.8438								001
WNU2	312	52,055,250	# 357257 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.8750	166.8438			(9,750)	(9,750)				001
WNU2	348	58,061,625	# 357258 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.9063	166.8438			(21,750)	(21,750)				001
WNU2	272	45,381,500	# 357259 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.9375	166.8438			(25,500)	(25,500)				001
WNU2	150	25,026,563	# 357260 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	166.9688	166.8438			(18,750)	(18,750)				001
WNU2	89	14,849,094	# 357261 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	167.0000	166.8438			(13,906)	(13,906)				001
WNU2	319	53,223,156	# 357262 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	167.0313	166.8438			(59,813)	(59,813)				001
WNU2	199	33,201,906	# 357263 US ULTRA BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	167.0625	166.8438			(43,531)	(43,531)				001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
WNU2	202	33,702,438	# 357264 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	167.0938	166.8438			(50,500)	(50,500)				001
WNU2	132	22,023,375	# 357265 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	167.1250	166.8438			(37,125)	(37,125)				001
WNU2	92	15,349,625	# 357266 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	167.1563	166.8438			(28,750)	(28,750)				001
WNU2	73	12,179,594	# 357267 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	167.1875	166.8438			(25,094)	(25,094)				001
WNU2	34	5,672,688	# 357268 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	167.2188	166.8438			(12,750)	(12,750)				001
WNU2	17	2,836,344	# 357269 US ULTRA BOND	GMxB	N/A	Interest	.09/19/2012	CBT	.06/29/2012	167.2500	166.8438			(6,906)	(6,906)				001
EDU4	194	48,145,950	# 339510 EURODOLLAR	GMxB	N/A	Interest	.09/15/2014	CME	.03/27/2012	98.8700	99.2700			194,000	194,000			(37,754)	001
12829999. Total-Long Futures-Hedging Other												0	19,254,579	36,500,821	36,500,821	0	0	88,841,646	XXX
1329999. Total-Long Futures												0	19,254,579	36,500,821	36,500,821	0	0	88,841,646	XXX
Short Futures																			
Hedging Other																			
Z U2	365	31,610,240	# 354459 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/12/2012	5,405.5000	5,523.0000			(672,497)	(672,497)			1,717,015	001
Z U2	227	19,658,971	# 354824 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/13/2012	5,405.5000	5,523.0000			(418,238)	(418,238)			1,067,842	001
Z U2	2	173,207	# 355161 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,384.5000	5,523.0000			(4,343)	(4,343)			9,408	001
Z U2	17	1,472,258	# 355162 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,385.0000	5,523.0000			(36,786)	(36,786)			79,971	001
Z U2	3	259,810	# 355163 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,385.5000	5,523.0000			(6,468)	(6,468)			14,112	001
Z U2	10	866,034	# 355164 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,386.0000	5,523.0000			(21,482)	(21,482)			47,041	001
Z U2	2	173,207	# 355165 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,387.0000	5,523.0000			(4,265)	(4,265)			9,408	001
Z U2	1	86,603	# 355166 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,387.5000	5,523.0000			(2,125)	(2,125)			4,704	001
Z U2	66	5,715,824	# 355167 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,388.0000	5,523.0000			(139,713)	(139,713)			310,474	001
Z U2	3	259,810	# 355168 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,389.0000	5,523.0000			(6,304)	(6,304)			14,112	001
Z U2	5	433,017	# 355169 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,390.0000	5,523.0000			(10,428)	(10,428)			23,521	001
Z U2	8	692,827	# 355170 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,390.5000	5,523.0000			(16,621)	(16,621)			37,633	001
Z U2	13	1,125,844	# 355171 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,391.5000	5,523.0000			(26,806)	(26,806)			61,154	001
Z U2	5	433,017	# 355172 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,393.5000	5,523.0000			(10,153)	(10,153)			23,521	001
Z U2	1	86,603	# 355173 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,394.5000	5,523.0000			(2,015)	(2,015)			4,704	001
Z U2	16	1,385,654	# 355174 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,395.0000	5,523.0000			(32,114)	(32,114)			75,266	001
VGU2	5	142,668	# 352382 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/08/2012	2,122.0000	2,255.0000			(8,415)	(8,415)			10,705	001
VGU2	30	856,009	# 352383 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/08/2012	2,140.0000	2,255.0000			(43,655)	(43,655)			64,229	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
VGU2	34	970,144	# 352384 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/08/2012	2,140.0000	2,255.0000			(49,475)	(49,475)			72,793	001
VGU2	141	4,023,244	# 353448 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/11/2012	2,150.0000	2,255.0000			(187,335)	(187,335)			301,877	001
VGU2	145	4,137,378	# 353449 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/11/2012	2,161.0000	2,255.0000			(172,467)	(172,467)			310,441	001
VGU2	141	4,023,244	# 353450 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/11/2012	2,165.0000	2,255.0000			(160,573)	(160,573)			301,877	001
VGU2	1,051	29,988,858	# 354456 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/12/2012	2,107.0000	2,255.0000			(1,968,227)	(1,968,227)			2,250,162	001
VGU2	1,280	36,523,062	# 354822 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/13/2012	2,133.0000	2,255.0000			(1,975,971)	(1,975,971)			2,740,444	001
VGU2	50	1,426,682	# 355145 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/14/2012	2,121.0000	2,255.0000			(84,778)	(84,778)			107,049	001
VGU2	854	24,367,731	# 355146 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/14/2012	2,131.0000	2,255.0000			(1,339,955)	(1,339,955)			1,828,390	001
XPU2	124	12,882,943	# 355935 SPI 200 FUTURE	GMxB	N/A	EQUITY/INDEX	.09/20/2012	SFE	.06/19/2012	4,068.0000	4,057.0000			34,930	34,930			762,116	001
XPU2	124	12,882,943	# 355936 SPI 200 FUTURE	GMxB	N/A	EQUITY/INDEX	.09/20/2012	SFE	.06/20/2012	4,108.0000	4,057.0000			161,950	161,950			762,116	001
TPU2	686	66,053,218	# 350800 TOPIX INDX FUT	GMxB	N/A	EQUITY/INDEX	.09/13/2012	TSE	.06/05/2012	696.5000	769.0000			(6,227,384)	(6,227,384)			1,803,794	001
ADU2	267	27,151,230	# 354783 AUD CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	.09/17/2012	CME	.06/13/2012	0.9852	1.0169			(846,390)	(846,390)			667,500	001
BPU2	638	62,512,038	# 354785 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	.09/17/2012	CME	.06/13/2012	1.5562	1.5677			(458,563)	(458,563)			957,000	001
ECU2	634	100,393,900	# 354787 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	.09/17/2012	CME	.06/13/2012	1.2512	1.2668			(1,240,263)	(1,240,263)			1,902,000	001
JYU2	390	61,108,125	# 354796 JAPANESE YEN CURR FUTURE	GMxB	N/A	EQUITY/INDEX	.09/17/2012	CME	.06/13/2012	1.2594	1.2535			285,188	285,188			1,170,000	001
MFSU2	100	7,119,000	# 352308 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/08/2012	1,346.4000	1,423.8000			(387,000)	(387,000)			364,500	001
MFSU2	100	7,119,000	# 353400 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/11/2012	1,346.3000	1,423.8000			(387,500)	(387,500)			364,500	001
MFSU2	1	71,190	# 353401 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/11/2012	1,354.5000	1,423.8000			(3,465)	(3,465)			3,645	001
MFSU2	98	6,976,620	# 353402 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/11/2012	1,354.6000	1,423.8000			(339,080)	(339,080)			357,210	001
MFSU2	1	71,190	# 353403 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/11/2012	1,354.7000	1,423.8000			(3,455)	(3,455)			3,645	001
MFSU2	2	142,380	# 354369 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,344.6000	1,423.8000			(7,920)	(7,920)			7,290	001
MFSU2	1	71,190	# 354370 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,344.9000	1,423.8000			(3,945)	(3,945)			3,645	001
MFSU2	4	284,760	# 354371 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,345.1000	1,423.8000			(15,740)	(15,740)			14,580	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	1	71,190	# 354372 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,345.2000	1,423.8000			(3,930)	(3,930)			3,645	001
MFSU2	4	284,760	# 354373 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,345.5000	1,423.8000			(15,660)	(15,660)			14,580	001
MFSU2	6	427,140	# 354374 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,345.6000	1,423.8000			(23,460)	(23,460)			21,870	001
MFSU2	2	142,380	# 354375 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,345.7000	1,423.8000			(7,810)	(7,810)			7,290	001
MFSU2	2	142,380	# 354376 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,345.9000	1,423.8000			(7,790)	(7,790)			7,290	001
MFSU2	1	71,190	# 354377 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,346.1000	1,423.8000			(3,885)	(3,885)			3,645	001
MFSU2	1	71,190	# 354378 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,346.2000	1,423.8000			(3,880)	(3,880)			3,645	001
MFSU2	1	71,190	# 354379 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,346.5000	1,423.8000			(3,865)	(3,865)			3,645	001
MFSU2	2	142,380	# 354380 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,346.9000	1,423.8000			(7,690)	(7,690)			7,290	001
MFSU2	31	2,206,890	# 354381 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,347.2000	1,423.8000			(118,730)	(118,730)			112,995	001
MFSU2	2	142,380	# 354382 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,347.4000	1,423.8000			(7,640)	(7,640)			7,290	001
MFSU2	2	142,380	# 354383 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,347.5000	1,423.8000			(7,630)	(7,630)			7,290	001
MFSU2	12	854,280	# 354384 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,347.7000	1,423.8000			(45,660)	(45,660)			43,740	001
MFSU2	1	71,190	# 354385 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,347.8000	1,423.8000			(3,800)	(3,800)			3,645	001
MFSU2	4	284,760	# 354386 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,347.9000	1,423.8000			(15,180)	(15,180)			14,580	001
MFSU2	8	569,520	# 354387 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,348.1000	1,423.8000			(30,280)	(30,280)			29,160	001
MFSU2	26	1,850,940	# 354388 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,348.3000	1,423.8000			(98,150)	(98,150)			94,770	001
MFSU2	2	142,380	# 354389 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,348.4000	1,423.8000			(7,540)	(7,540)			7,290	001
MFSU2	6	427,140	# 354390 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,348.5000	1,423.8000			(22,590)	(22,590)			21,870	001
MFSU2	2	142,380	# 354391 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,348.7000	1,423.8000			(7,510)	(7,510)			7,290	001
MFSU2	5	355,950	# 354392 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,348.9000	1,423.8000			(18,725)	(18,725)			18,225	001
MFSU2	1	71,190	# 354393 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,349.1000	1,423.8000			(3,735)	(3,735)			3,645	001
MFSU2	3	213,570	# 354394 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,349.2000	1,423.8000			(11,190)	(11,190)			10,935	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	1	71,190	# 354395 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	1,349.7000	1,423.8000			(3,705)	(3,705)			3,645	001
MFSU2	298	21,214,620	# 355435 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/15/2012	1,374.0600	1,423.8000			(741,126)	(741,126)			1,086,210	001
MFSU2	1	71,190	# 356196 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,366.5000	1,423.8000			(2,865)	(2,865)			3,645	001
MFSU2	1	71,190	# 356197 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,366.6000	1,423.8000			(2,860)	(2,860)			3,645	001
MFSU2	2	142,380	# 356198 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,366.7000	1,423.8000			(5,710)	(5,710)			7,290	001
MFSU2	6	427,140	# 356199 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,366.8000	1,423.8000			(17,100)	(17,100)			21,870	001
MFSU2	5	355,950	# 356200 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,366.9000	1,423.8000			(14,225)	(14,225)			18,225	001
MFSU2	4	284,760	# 356201 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.0000	1,423.8000			(11,360)	(11,360)			14,580	001
MFSU2	6	427,140	# 356202 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.1000	1,423.8000			(17,010)	(17,010)			21,870	001
MFSU2	9	640,710	# 356203 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.2000	1,423.8000			(25,470)	(25,470)			32,805	001
MFSU2	5	355,950	# 356204 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.3000	1,423.8000			(14,125)	(14,125)			18,225	001
MFSU2	9	640,710	# 356205 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.4000	1,423.8000			(25,380)	(25,380)			32,805	001
MFSU2	4	284,760	# 356206 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.5000	1,423.8000			(11,260)	(11,260)			14,580	001
MFSU2	10	711,900	# 356207 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.6000	1,423.8000			(28,100)	(28,100)			36,450	001
MFSU2	4	284,760	# 356208 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.7000	1,423.8000			(11,220)	(11,220)			14,580	001
MFSU2	2	142,380	# 356209 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.8000	1,423.8000			(5,600)	(5,600)			7,290	001
MFSU2	1	71,190	# 356210 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,367.9000	1,423.8000			(2,795)	(2,795)			3,645	001
MFSU2	1	71,190	# 356211 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.0000	1,423.8000			(2,790)	(2,790)			3,645	001
MFSU2	2	142,380	# 356212 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.1000	1,423.8000			(5,570)	(5,570)			7,290	001
MFSU2	4	284,760	# 356213 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.2000	1,423.8000			(11,120)	(11,120)			14,580	001
MFSU2	4	284,760	# 356214 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.3000	1,423.8000			(11,100)	(11,100)			14,580	001
MFSU2	1	71,190	# 356215 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.4000	1,423.8000			(2,770)	(2,770)			3,645	001
MFSU2	8	569,520	# 356216 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.5000	1,423.8000			(22,120)	(22,120)			29,160	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	1	71,190	# 356217 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.6000	1,423.8000			(2,760)	(2,760)			3,645	001
MFSU2	2	142,380	# 356218 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.7000	1,423.8000			(5,510)	(5,510)			7,290	001
MFSU2	2	142,380	# 356219 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.8000	1,423.8000			(5,500)	(5,500)			7,290	001
MFSU2	1	71,190	# 356220 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,368.9000	1,423.8000			(2,745)	(2,745)			3,645	001
MFSU2	2	142,380	# 356221 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,369.0000	1,423.8000			(5,480)	(5,480)			7,290	001
MFSU2	3	213,570	# 356222 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/21/2012	1,369.1000	1,423.8000			(8,205)	(8,205)			10,935	001
MESU2	100	4,723,500	# 353382 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	908.6000	944.7000			(180,500)	(180,500)			196,000	001
MESU2	106	5,006,910	# 353383 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	908.7000	944.7000			(190,800)	(190,800)			207,760	001
MESU2	2	94,470	# 353384 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	908.8000	944.7000			(3,590)	(3,590)			3,920	001
MESU2	1	47,235	# 353385 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	908.9000	944.7000			(1,790)	(1,790)			1,960	001
MESU2	16	755,760	# 353386 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	909.1000	944.7000			(28,480)	(28,480)			31,360	001
MESU2	1	47,235	# 353387 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	909.2000	944.7000			(1,775)	(1,775)			1,960	001
MESU2	5	236,175	# 353388 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	909.3000	944.7000			(8,850)	(8,850)			9,800	001
MESU2	1	47,235	# 353389 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	909.4000	944.7000			(1,765)	(1,765)			1,960	001
MESU2	1	47,235	# 353390 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	909.5000	944.7000			(1,760)	(1,760)			1,960	001
MESU2	20	944,700	# 353391 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	909.6000	944.7000			(35,100)	(35,100)			39,200	001
MESU2	10	472,350	# 353392 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	909.7000	944.7000			(17,500)	(17,500)			19,600	001
MESU2	37	1,747,695	# 353393 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	909.9000	944.7000			(64,380)	(64,380)			72,520	001
MESU2	1	47,235	# 354325 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	904.2000	944.7000			(2,025)	(2,025)			1,960	001
MESU2	100	4,723,500	# 354326 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	904.4000	944.7000			(201,500)	(201,500)			196,000	001
MESU2	1	47,235	# 354327 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	904.6000	944.7000			(2,005)	(2,005)			1,960	001
MESU2	11	519,585	# 354328 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	904.8000	944.7000			(21,945)	(21,945)			21,560	001
MESU2	2	94,470	# 354329 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	904.9000	944.7000			(3,980)	(3,980)			3,920	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MESU2	2	94,470	# 354330 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	905.1000	944.7000			(3,960)	(3,960)			3,920	001
MESU2	1	47,235	# 354331 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	905.3000	944.7000			(1,970)	(1,970)			1,960	001
MESU2	2	94,470	# 354332 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	905.4000	944.7000			(3,930)	(3,930)			3,920	001
MESU2	3	141,705	# 354333 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	905.6000	944.7000			(5,865)	(5,865)			5,880	001
MESU2	2	94,470	# 354334 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	905.7000	944.7000			(3,900)	(3,900)			3,920	001
MESU2	1	47,235	# 354335 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	905.8000	944.7000			(1,945)	(1,945)			1,960	001
MESU2	2	94,470	# 354336 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	905.9000	944.7000			(3,880)	(3,880)			3,920	001
MESU2	56	2,645,160	# 354337 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	906.6000	944.7000			(106,680)	(106,680)			109,760	001
MESU2	7	330,645	# 354338 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	906.7000	944.7000			(13,300)	(13,300)			13,720	001
MESU2	5	236,175	# 354339 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	906.8000	944.7000			(9,475)	(9,475)			9,800	001
MESU2	32	1,511,520	# 354340 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	907.1000	944.7000			(60,160)	(60,160)			62,720	001
MESU2	63	2,975,805	# 354341 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	907.2000	944.7000			(118,125)	(118,125)			123,480	001
RTAU2	271	21,555,340	# 352004 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/07/2012	761.3500	795.4000			(922,755)	(922,755)			1,626,000	001
RTAU2	240	19,089,600	# 352005 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/07/2012	761.4000	795.4000			(816,000)	(816,000)			1,440,000	001
RTAU2	480	38,179,200	# 352006 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/07/2012	761.4000	795.4000			(1,632,000)	(1,632,000)			2,880,000	001
RTAU2	87	6,919,980	# 352324 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.7500	795.4000			(336,255)	(336,255)			522,000	001
RTAU2	87	6,919,980	# 352325 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.8000	795.4000			(335,820)	(335,820)			522,000	001
RTAU2	299	23,782,460	# 352326 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.8000	795.4000			(1,154,140)	(1,154,140)			1,794,000	001
RTAU2	88	6,999,520	# 352327 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.8500	795.4000			(339,240)	(339,240)			528,000	001
RTAU2	187	14,873,980	# 352328 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.8500	795.4000			(720,885)	(720,885)			1,122,000	001
RTAU2	7	556,780	# 353409 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	744.3000	795.4000			(35,770)	(35,770)			42,000	001
RTAU2	33	2,624,820	# 353410 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	744.4000	795.4000			(168,300)	(168,300)			198,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
RTAU2	32	2,545,280	# 353411 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	744.5000	795.4000			(162,880)	(162,880)			192,000	001
RTAU2	34	2,704,360	# 353412 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	744.6000	795.4000			(172,720)	(172,720)			204,000	001
RTAU2	6	477,240	# 353413 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	744.7000	795.4000			(30,420)	(30,420)			36,000	001
RTAU2	13	1,034,020	# 353414 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	744.8000	795.4000			(65,780)	(65,780)			78,000	001
RTAU2	6	477,240	# 353415 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	744.9000	795.4000			(30,300)	(30,300)			36,000	001
RTAU2	7	556,780	# 353416 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	745.0000	795.4000			(35,280)	(35,280)			42,000	001
RTAU2	5	397,700	# 353417 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	745.1000	795.4000			(25,150)	(25,150)			30,000	001
RTAU2	7	556,780	# 353418 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	745.2000	795.4000			(35,140)	(35,140)			42,000	001
RTAU2	1	79,540	# 353419 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	745.3000	795.4000			(5,010)	(5,010)			6,000	001
RTAU2	4	318,160	# 353420 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	745.4000	795.4000			(20,000)	(20,000)			24,000	001
RTAU2	13	1,034,020	# 353421 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	745.6000	795.4000			(64,740)	(64,740)			78,000	001
RTAU2	17	1,352,180	# 353422 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	745.7000	795.4000			(84,490)	(84,490)			102,000	001
RTAU2	2	159,080	# 353423 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	745.8000	795.4000			(9,920)	(9,920)			12,000	001
RTAU2	10	795,400	# 353424 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	745.9000	795.4000			(49,500)	(49,500)			60,000	001
RTAU2	8	636,320	# 353425 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	746.0000	795.4000			(39,520)	(39,520)			48,000	001
RTAU2	8	636,320	# 353426 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	746.1000	795.4000			(39,440)	(39,440)			48,000	001
RTAU2	4	318,160	# 353427 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	746.3000	795.4000			(19,640)	(19,640)			24,000	001
RTAU2	4	318,160	# 353428 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	746.4000	795.4000			(19,600)	(19,600)			24,000	001
RTAU2	4	318,160	# 353429 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	746.6000	795.4000			(19,520)	(19,520)			24,000	001
RTAU2	4	318,160	# 353430 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	746.7000	795.4000			(19,480)	(19,480)			24,000	001
RTAU2	4	318,160	# 353431 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	746.8000	795.4000			(19,440)	(19,440)			24,000	001
RTAU2	1	79,540	# 353432 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	746.9000	795.4000			(4,850)	(4,850)			6,000	001
RTAU2	225	17,896,500	# 353433 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	766.3000	795.4000			(654,750)	(654,750)			1,350,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
RTAU2	437	34,758,980	# 353434 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	766.3500	795.4000			(1,269,485)	(1,269,485)			2,622,000	001
RTAU2	437	34,758,980	# 353435 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	766.3500	795.4000			(1,269,485)	(1,269,485)			2,622,000	001
RTAU2	225	17,896,500	# 353436 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	766.3500	795.4000			(653,625)	(653,625)			1,350,000	001
RTAU2	1,190	94,652,600	# 354400 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/12/2012	745.2000	795.4000			(5,973,800)	(5,973,800)			7,140,000	001
RTAU2	5	397,700	# 354803 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	748.5000	795.4000			(23,450)	(23,450)			30,000	001
RTAU2	20	1,590,800	# 354804 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	748.6000	795.4000			(93,600)	(93,600)			120,000	001
RTAU2	5	397,700	# 354805 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	748.7000	795.4000			(23,350)	(23,350)			30,000	001
RTAU2	4	318,160	# 354806 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	748.8000	795.4000			(18,640)	(18,640)			24,000	001
RTAU2	2	159,080	# 354807 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	748.9000	795.4000			(9,300)	(9,300)			12,000	001
RTAU2	4	318,160	# 354808 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	749.0000	795.4000			(18,560)	(18,560)			24,000	001
RTAU2	2	159,080	# 354809 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	749.1000	795.4000			(9,260)	(9,260)			12,000	001
RTAU2	2	159,080	# 354810 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	749.2000	795.4000			(9,240)	(9,240)			12,000	001
RTAU2	13	1,034,020	# 354811 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	749.6000	795.4000			(59,540)	(59,540)			78,000	001
RTAU2	882	70,154,280	# 354815 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	759.9500	795.4000			(3,126,690)	(3,126,690)			5,292,000	001
RTAU2	588	46,769,520	# 354816 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/13/2012	760.0000	795.4000			(2,081,520)	(2,081,520)			3,528,000	001
RTAU2	2	159,080	# 356226 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	760.8000	795.4000			(6,920)	(6,920)			12,000	001
RTAU2	9	715,860	# 356227 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	760.9000	795.4000			(31,050)	(31,050)			54,000	001
RTAU2	20	1,590,800	# 356228 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	761.0000	795.4000			(68,800)	(68,800)			120,000	001
RTAU2	35	2,783,900	# 356229 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	761.1000	795.4000			(120,050)	(120,050)			210,000	001
RTAU2	29	2,306,660	# 356230 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	761.2000	795.4000			(99,180)	(99,180)			174,000	001
RTAU2	12	954,480	# 356231 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	761.3000	795.4000			(40,920)	(40,920)			72,000	001
RTAU2	3	238,620	# 356232 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	761.4000	795.4000			(10,200)	(10,200)			18,000	001
RTAU2	3	238,620	# 356233 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	761.8000	795.4000			(10,080)	(10,080)			18,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
RTAU2	1	79,540	# 356234 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	761.9000	795.4000			(3,350)	(3,350)			6,000	001
RTAU2	1	79,540	# 356235 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	762.4000	795.4000			(3,300)	(3,300)			6,000	001
RTAU2	4	318,160	# 356236 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/21/2012	762.5000	795.4000			(13,160)	(13,160)			24,000	001
RTAU2	2	159,080	# 356647 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/25/2012	756.3000	795.4000			(7,820)	(7,820)			12,000	001
RTAU2	16	1,272,640	# 356648 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/25/2012	756.4000	795.4000			(62,400)	(62,400)			96,000	001
RTAU2	18	1,431,720	# 356649 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/25/2012	756.5000	795.4000			(70,020)	(70,020)			108,000	001
RTAU2	15	1,193,100	# 356650 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/25/2012	756.6000	795.4000			(58,200)	(58,200)			90,000	001
RTAU2	48	3,817,920	# 356651 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/25/2012	756.7000	795.4000			(185,760)	(185,760)			288,000	001
RTAU2	15	1,193,100	# 356652 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/25/2012	756.8000	795.4000			(57,900)	(57,900)			90,000	001
RTAU2	5	397,700	# 356653 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/25/2012	756.9000	795.4000			(19,250)	(19,250)			30,000	001
RTAU2	2	159,080	# 356654 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/25/2012	757.1000	795.4000			(7,660)	(7,660)			12,000	001
FAU2	600	56,370,000	# 351667 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/06/2012	900.1500	939.5000			(2,361,000)	(2,361,000)			2,700,000	001
FAU2	214	20,105,300	# 351991 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/07/2012	918.7000	939.5000			(445,120)	(445,120)			963,000	001
FAU2	186	17,474,700	# 351992 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/07/2012	918.7500	939.5000			(385,950)	(385,950)			837,000	001
FAU2	800	75,160,000	# 351993 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/07/2012	918.8000	939.5000			(1,656,000)	(1,656,000)			3,600,000	001
FAU2	400	37,580,000	# 351994 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/07/2012	919.0500	939.5000			(818,000)	(818,000)			1,800,000	001
FAU2	300	28,185,000	# 351995 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/07/2012	919.1000	939.5000			(612,000)	(612,000)			1,350,000	001
FAU2	157	14,750,150	# 351996 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/07/2012	919.2000	939.5000			(318,710)	(318,710)			706,500	001
FAU2	182	17,098,900	# 351997 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/07/2012	919.3500	939.5000			(366,730)	(366,730)			819,000	001
FAU2	200	18,790,000	# 352303 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/08/2012	916.7500	939.5000			(455,000)	(455,000)			900,000	001
FAU2	200	18,790,000	# 352304 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/08/2012	917.0500	939.5000			(449,000)	(449,000)			900,000	001
FAU2	300	28,185,000	# 352305 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/08/2012	917.1500	939.5000			(670,500)	(670,500)			1,350,000	001
FAU2	2,000	187,900,000	# 353368 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/11/2012	923.6500	939.5000			(3,170,000)	(3,170,000)			9,000,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
FAU2	400	37,580,000	# 354306 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/12/2012	902.4000	939.5000			(1,484,000)	(1,484,000)			1,800,000	001
FAU2	421	39,552,950	# 354307 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/12/2012	902.4500	939.5000			(1,559,805)	(1,559,805)			1,894,500	001
NQU2	500	26,097,500	# 353405 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/11/2012	2,557.2500	2,609.7500			(525,000)	(525,000)			1,000,000	001
NQU2	230	12,004,850	# 354397 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/12/2012	2,510.1000	2,609.7500			(458,390)	(458,390)			460,000	001
NQU2	100	5,219,500	# 354398 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/12/2012	2,510.1500	2,609.7500			(199,200)	(199,200)			200,000	001
NQU2	197	10,282,415	# 354798 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/13/2012	2,544.9500	2,609.7500			(255,312)	(255,312)			394,000	001
NQU2	132	6,889,740	# 355140 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/14/2012	2,522.5000	2,609.7500			(230,340)	(230,340)			264,000	001
SPU2	151	51,204,100	# 351678 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/06/2012	1,278.4500	1,356.4000			(2,942,613)	(2,942,613)			2,642,500	001
SPU2	201	68,159,100	# 351679 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/06/2012	1,278.4500	1,356.4000			(3,916,988)	(3,916,988)			3,517,500	001
SPU2	151	51,204,100	# 351680 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/06/2012	1,278.4500	1,356.4000			(2,942,613)	(2,942,613)			2,642,500	001
SPU2	147	49,847,700	# 352010 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/07/2012	1,308.8500	1,356.4000			(1,747,463)	(1,747,463)			2,572,500	001
SPU2	295	100,034,500	# 352011 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/07/2012	1,308.8500	1,356.4000			(3,506,813)	(3,506,813)			5,162,500	001
SPU2	295	100,034,500	# 352012 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/07/2012	1,308.8500	1,356.4000			(3,506,813)	(3,506,813)			5,162,500	001
SPU2	220	74,602,000	# 352332 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/08/2012	1,310.0000	1,356.4000			(2,552,000)	(2,552,000)			3,850,000	001
SPU2	157	53,238,700	# 352333 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/08/2012	1,310.0000	1,356.4000			(1,821,200)	(1,821,200)			2,747,500	001
SPU2	252	85,453,200	# 352334 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/08/2012	1,310.0000	1,356.4000			(2,923,200)	(2,923,200)			4,410,000	001
SPU2	222	75,280,200	# 353440 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/11/2012	1,322.0000	1,356.4000			(1,909,200)	(1,909,200)			3,885,000	001
SPU2	222	75,280,200	# 353441 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/11/2012	1,322.0000	1,356.4000			(1,909,200)	(1,909,200)			3,885,000	001
SPU2	229	77,653,900	# 353442 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/11/2012	1,322.0500	1,356.4000			(1,966,538)	(1,966,538)			4,007,500	001
SPU2	829	281,113,900	# 354425 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/12/2012	1,300.3000	1,356.4000			(11,626,725)	(11,626,725)			14,507,500	001
SPU2	173	58,664,300	# 354818 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/13/2012	1,320.1000	1,356.4000			(1,569,975)	(1,569,975)			3,027,500	001
SPU2	324	109,868,400	# 354819 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/13/2012	1,320.1500	1,356.4000			(2,936,250)	(2,936,250)			5,670,000	001
SPU2	332	112,581,200	# 355142 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/14/2012	1,308.7500	1,356.4000			(3,954,950)	(3,954,950)			5,810,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
ESU2	161	10,919,020	# 353365 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/11/2012	1,322.0000	1,356.4000			(276,920)	(276,920)			563,500	001
ESU2	621	42,116,220	# 353366 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/11/2012	1,322.0000	1,356.4000			(1,068,120)	(1,068,120)			2,173,500	001
ESU2	1,388	94,134,160	# 354303 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/12/2012	1,300.3000	1,356.4000			(3,893,340)	(3,893,340)			4,858,000	001
ESU2	566	38,386,120	# 354789 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/13/2012	1,308.7500	1,356.4000			(1,348,495)	(1,348,495)			1,981,000	001
ESU2	1,280	86,809,600	# 354791 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/13/2012	1,320.1000	1,356.4000			(2,323,200)	(2,323,200)			4,480,000	001
ESU2	337	22,855,340	# 355133 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/14/2012	1,308.8000	1,356.4000			(802,060)	(802,060)			1,179,500	001
ESU2	88	5,968,160	# 356024 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/20/2012	1,352.0000	1,356.4000			(19,360)	(19,360)			308,000	001
ESU2	1,225	83,079,500	# 356183 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/21/2012	1,319.0000	1,356.4000			(2,290,750)	(2,290,750)			4,287,500	001
ESU2	162	10,986,840	# 356643 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/25/2012	1,306.0000	1,356.4000			(408,240)	(408,240)			567,000	001
ESU2	873	59,206,860	# 356644 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/25/2012	1,306.2500	1,356.4000			(2,189,048)	(2,189,048)			3,055,500	001
ESU2	163	11,054,660	# 356645 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/25/2012	1,306.5000	1,356.4000			(406,685)	(406,685)			570,500	001
ESU2	355	24,076,100	# 356935 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/28/2012	1,321.7500	1,356.4000			(615,038)	(615,038)			1,242,500	001
Z U2	288	24,941,778	# 354275 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/12/2012	5,405.5000	5,523.0000			(530,628)	(530,628)			1,354,795	001
Z U2	177	15,328,801	# 354773 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/13/2012	5,425.0000	5,523.0000			(271,994)	(271,994)			832,634	001
Z U2	3	259,810	# 355114 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,394.5000	5,523.0000			(6,045)	(6,045)			14,112	001
Z U2	16	1,385,654	# 355115 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,395.0000	5,523.0000			(32,114)	(32,114)			75,266	001
Z U2	1	86,603	# 355116 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,396.5000	5,523.0000			(1,984)	(1,984)			4,704	001
Z U2	3	259,810	# 355117 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,397.0000	5,523.0000			(5,927)	(5,927)			14,112	001
Z U2	9	779,431	# 355118 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,397.5000	5,523.0000			(17,711)	(17,711)			42,337	001
Z U2	5	433,017	# 355119 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,398.0000	5,523.0000			(9,800)	(9,800)			23,521	001
Z U2	29	2,511,498	# 355120 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,398.5000	5,523.0000			(56,614)	(56,614)			136,420	001
Z U2	46	3,983,756	# 355121 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,399.0000	5,523.0000			(89,442)	(89,442)			216,391	001
Z U2	3	259,810	# 355122 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,399.5000	5,523.0000			(5,810)	(5,810)			14,112	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
Z U2	3	259,810	# 355123 FTSE 100 IDX	GMxB	N/A	EQUITY/INDEX	.09/21/2012	LIF	.06/14/2012	5,400.0000	5,523.0000			(5,786)	(5,786)			14,112	001
VGU2	7	199,735	# 352290 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/08/2012	2,140.0000	2,255.0000			(10,186)	(10,186)			14,987	001
VGU2	26	741,875	# 352291 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/08/2012	2,140.0000	2,255.0000			(37,834)	(37,834)			55,665	001
VGU2	110	3,138,701	# 353352 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/11/2012	2,150.0000	2,255.0000			(146,148)	(146,148)			235,507	001
VGU2	110	3,138,701	# 353353 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/11/2012	2,164.0000	2,255.0000			(126,662)	(126,662)			235,507	001
VGU2	113	3,224,302	# 353354 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/11/2012	2,164.0000	2,255.0000			(130,116)	(130,116)			241,930	001
VGU2	820	23,397,587	# 354273 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/12/2012	2,107.0000	2,255.0000			(1,535,629)	(1,535,629)			1,755,597	001
VGU2	999	28,505,109	# 354771 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/13/2012	2,134.0000	2,255.0000			(1,529,542)	(1,529,542)			2,138,831	001
VGU2	71	2,025,889	# 355102 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/14/2012	2,124.0000	2,255.0000			(117,690)	(117,690)			152,009	001
VGU2	666	19,003,406	# 355103 DJ EURO STOXX 50	GMxB	N/A	EQUITY/INDEX	.09/21/2012	EUX	.06/14/2012	2,131.0000	2,255.0000			(1,044,977)	(1,044,977)			1,425,887	001
XPU2	95	9,869,996	# 355928 SPI 200 FUTURE	GMxB	N/A	EQUITY/INDEX	.09/20/2012	SFE	.06/19/2012	4,068.0000	4,057.0000			26,761	26,761			583,880	001
XPU2	94	9,766,102	# 355929 SPI 200 FUTURE	GMxB	N/A	EQUITY/INDEX	.09/20/2012	SFE	.06/20/2012	4,108.0000	4,057.0000			122,768	122,768			577,733	001
TPU2	523	50,358,357	# 350795 TOPIX INDX FUT	GMxB	N/A	EQUITY/INDEX	.09/13/2012	TSE	.06/05/2012	696.5000	769.0000			(4,747,699)	(4,747,699)			1,375,196	001
ADU2	207	21,049,830	# 354735 AUD CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	.09/17/2012	CME	.06/13/2012	0.9852	1.0169			(656,190)	(656,190)			517,500	001
BPU2	501	49,088,606	# 354737 BP CURRENCY FUT	GMxB	N/A	EQUITY/INDEX	.09/17/2012	CME	.06/13/2012	1.5562	1.5677			(360,094)	(360,094)			751,500	001
ECU2	496	78,541,600	# 354739 EURO FX CURR FUT	GMxB	N/A	EQUITY/INDEX	.09/17/2012	CME	.06/13/2012	1.2512	1.2668			(970,300)	(970,300)			1,488,000	001
JYU2	303	47,476,313	# 354745 JAPANESE YEN CURR FUTURE	GMxB	N/A	EQUITY/INDEX	.09/17/2012	CME	.06/13/2012	1.2594	1.2535			221,569	221,569			909,000	001
MFSU2	72	5,125,680	# 351618 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/06/2012	1,342.1000	1,423.8000			(294,120)	(294,120)			262,440	001
MFSU2	100	7,119,000	# 351619 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/06/2012	1,344.4000	1,423.8000			(397,000)	(397,000)			364,500	001
MFSU2	1	71,190	# 351620 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/06/2012	1,345.6000	1,423.8000			(3,910)	(3,910)			3,645	001
MFSU2	1	71,190	# 351621 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/06/2012	1,345.8000	1,423.8000			(3,900)	(3,900)			3,645	001
MFSU2	2	142,380	# 351622 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/06/2012	1,345.9000	1,423.8000			(7,790)	(7,790)			7,290	001
MFSU2	1	71,190	# 351623 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/06/2012	1,346.1000	1,423.8000			(3,885)	(3,885)			3,645	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	1	71,190	# 351887 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,354.0000	1,423.8000			(3,490)	(3,490)			3,645	001
MFSU2	20	1,423,800	# 351888 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,354.1000	1,423.8000			(69,700)	(69,700)			72,900	001
MFSU2	1	71,190	# 351889 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,354.3000	1,423.8000			(3,475)	(3,475)			3,645	001
MFSU2	1	71,190	# 351890 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,354.4000	1,423.8000			(3,470)	(3,470)			3,645	001
MFSU2	1	71,190	# 351891 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,354.5000	1,423.8000			(3,465)	(3,465)			3,645	001
MFSU2	1	71,190	# 351892 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,354.6000	1,423.8000			(3,460)	(3,460)			3,645	001
MFSU2	1	71,190	# 351893 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,354.8000	1,423.8000			(3,450)	(3,450)			3,645	001
MFSU2	2	142,380	# 351894 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,354.9000	1,423.8000			(6,890)	(6,890)			7,290	001
MFSU2	4	284,760	# 351895 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.0000	1,423.8000			(13,760)	(13,760)			14,580	001
MFSU2	6	427,140	# 351896 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.1000	1,423.8000			(20,610)	(20,610)			21,870	001
MFSU2	1	71,190	# 351897 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.2000	1,423.8000			(3,430)	(3,430)			3,645	001
MFSU2	3	213,570	# 351898 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.3000	1,423.8000			(10,275)	(10,275)			10,935	001
MFSU2	1	71,190	# 351899 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.4000	1,423.8000			(3,420)	(3,420)			3,645	001
MFSU2	1	71,190	# 351900 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.5000	1,423.8000			(3,415)	(3,415)			3,645	001
MFSU2	6	427,140	# 351901 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.6000	1,423.8000			(20,460)	(20,460)			21,870	001
MFSU2	12	854,280	# 351902 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.7000	1,423.8000			(40,860)	(40,860)			43,740	001
MFSU2	8	569,520	# 351903 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.8000	1,423.8000			(27,200)	(27,200)			29,160	001
MFSU2	7	498,330	# 351904 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,355.9000	1,423.8000			(23,765)	(23,765)			25,515	001
MFSU2	5	355,950	# 351905 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.0000	1,423.8000			(16,950)	(16,950)			18,225	001
MFSU2	1	71,190	# 351906 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.1000	1,423.8000			(3,385)	(3,385)			3,645	001
MFSU2	19	1,352,610	# 351907 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.2000	1,423.8000			(64,220)	(64,220)			69,255	001
MFSU2	5	355,950	# 351908 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.3000	1,423.8000			(16,875)	(16,875)			18,225	001
MFSU2	2	142,380	# 351909 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.4000	1,423.8000			(6,740)	(6,740)			7,290	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	4	284,760	# 351910 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.5000	1,423.8000			(13,460)	(13,460)			14,580	001
MFSU2	4	284,760	# 351911 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.6000	1,423.8000			(13,440)	(13,440)			14,580	001
MFSU2	6	427,140	# 351912 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.7000	1,423.8000			(20,130)	(20,130)			21,870	001
MFSU2	19	1,352,610	# 351913 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.8000	1,423.8000			(63,650)	(63,650)			69,255	001
MFSU2	13	925,470	# 351914 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,356.9000	1,423.8000			(43,485)	(43,485)			47,385	001
MFSU2	4	284,760	# 351915 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.0000	1,423.8000			(13,360)	(13,360)			14,580	001
MFSU2	4	284,760	# 351916 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.1000	1,423.8000			(13,340)	(13,340)			14,580	001
MFSU2	3	213,570	# 351917 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.2000	1,423.8000			(9,990)	(9,990)			10,935	001
MFSU2	3	213,570	# 351918 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.3000	1,423.8000			(9,975)	(9,975)			10,935	001
MFSU2	4	284,760	# 351919 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.4000	1,423.8000			(13,280)	(13,280)			14,580	001
MFSU2	1	71,190	# 351920 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.5000	1,423.8000			(3,315)	(3,315)			3,645	001
MFSU2	2	142,380	# 351921 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.6000	1,423.8000			(6,620)	(6,620)			7,290	001
MFSU2	3	213,570	# 351922 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.7000	1,423.8000			(9,915)	(9,915)			10,935	001
MFSU2	1	71,190	# 351923 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.8000	1,423.8000			(3,300)	(3,300)			3,645	001
MFSU2	5	355,950	# 351924 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,357.9000	1,423.8000			(16,475)	(16,475)			18,225	001
MFSU2	53	3,773,070	# 351925 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.0000	1,423.8000			(174,370)	(174,370)			193,185	001
MFSU2	4	284,760	# 351926 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.1000	1,423.8000			(13,140)	(13,140)			14,580	001
MFSU2	4	284,760	# 351927 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.2000	1,423.8000			(13,120)	(13,120)			14,580	001
MFSU2	5	355,950	# 351928 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.3000	1,423.8000			(16,375)	(16,375)			18,225	001
MFSU2	2	142,380	# 351929 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.4000	1,423.8000			(6,540)	(6,540)			7,290	001
MFSU2	1	71,190	# 351930 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.5000	1,423.8000			(3,265)	(3,265)			3,645	001
MFSU2	2	142,380	# 351931 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.6000	1,423.8000			(6,520)	(6,520)			7,290	001
MFSU2	4	284,760	# 351932 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.7000	1,423.8000			(13,020)	(13,020)			14,580	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	5	355,950	# 351933 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.8000	1,423.8000			(16,250)	(16,250)			18,225	001
MFSU2	3	213,570	# 351934 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,358.9000	1,423.8000			(9,735)	(9,735)			10,935	001
MFSU2	3	213,570	# 351935 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,359.0000	1,423.8000			(9,720)	(9,720)			10,935	001
MFSU2	2	142,380	# 351936 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,359.1000	1,423.8000			(6,470)	(6,470)			7,290	001
MFSU2	2	142,380	# 351937 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,359.2000	1,423.8000			(6,460)	(6,460)			7,290	001
MFSU2	2	142,380	# 351938 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,359.4000	1,423.8000			(6,440)	(6,440)			7,290	001
MFSU2	200	14,238,000	# 351939 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,359.5000	1,423.8000			(643,000)	(643,000)			729,000	001
MFSU2	1	71,190	# 351940 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,359.9000	1,423.8000			(3,195)	(3,195)			3,645	001
MFSU2	1	71,190	# 351941 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,360.0000	1,423.8000			(3,190)	(3,190)			3,645	001
MFSU2	1	71,190	# 351942 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,360.4000	1,423.8000			(3,170)	(3,170)			3,645	001
MFSU2	2	142,380	# 351943 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,360.9000	1,423.8000			(6,290)	(6,290)			7,290	001
MFSU2	1	71,190	# 351944 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,361.0000	1,423.8000			(3,140)	(3,140)			3,645	001
MFSU2	1	71,190	# 351945 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,361.1000	1,423.8000			(3,135)	(3,135)			3,645	001
MFSU2	1	71,190	# 351946 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,361.2000	1,423.8000			(3,130)	(3,130)			3,645	001
MFSU2	2	142,380	# 351947 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,361.3000	1,423.8000			(6,250)	(6,250)			7,290	001
MFSU2	200	14,238,000	# 351948 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,361.4000	1,423.8000			(624,000)	(624,000)			729,000	001
MFSU2	1	71,190	# 351949 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,361.8000	1,423.8000			(3,100)	(3,100)			3,645	001
MFSU2	1	71,190	# 351950 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,362.5000	1,423.8000			(3,065)	(3,065)			3,645	001
MFSU2	200	14,238,000	# 351951 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,362.6000	1,423.8000			(612,000)	(612,000)			729,000	001
MFSU2	4	284,760	# 351952 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,362.7000	1,423.8000			(12,220)	(12,220)			14,580	001
MFSU2	2	142,380	# 351953 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,363.1000	1,423.8000			(6,070)	(6,070)			7,290	001
MFSU2	2	142,380	# 351954 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,363.3000	1,423.8000			(6,050)	(6,050)			7,290	001
MFSU2	3	213,570	# 351955 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/07/2012	1,363.4000	1,423.8000			(9,060)	(9,060)			10,935	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	100	7,119,000	# 352250 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/08/2012	1,340.5000	1,423.8000			(416,500)	(416,500)			364,500	001
MFSU2	100	7,119,000	# 352251 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/08/2012	1,340.7000	1,423.8000			(415,500)	(415,500)			364,500	001
MFSU2	100	7,119,000	# 352252 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/08/2012	1,348.0000	1,423.8000			(379,000)	(379,000)			364,500	001
MFSU2	1	71,190	# 353307 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	1,344.4000	1,423.8000			(3,970)	(3,970)			3,645	001
MFSU2	99	7,047,810	# 353308 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	1,346.6000	1,423.8000			(382,140)	(382,140)			360,855	001
MFSU2	1	71,190	# 354191 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	1,347.9000	1,423.8000			(3,795)	(3,795)			3,645	001
MFSU2	1	71,190	# 354192 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	1,348.1000	1,423.8000			(3,785)	(3,785)			3,645	001
MFSU2	1	71,190	# 354193 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	1,348.8000	1,423.8000			(3,750)	(3,750)			3,645	001
MFSU2	79	5,624,010	# 354194 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	1,348.9000	1,423.8000			(295,855)	(295,855)			287,955	001
MFSU2	95	6,763,050	# 354195 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	1,349.0000	1,423.8000			(355,300)	(355,300)			346,275	001
MESU2	100	4,723,500	# 353304 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/11/2012	905.3000	944.7000			(197,000)	(197,000)			196,000	001
MESU2	100	4,723,500	# 354184 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	905.0000	944.7000			(198,500)	(198,500)			196,000	001
MESU2	60	2,834,100	# 354185 NYL EMINI MSCI EMERG	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYL	06/12/2012	905.2000	944.7000			(118,500)	(118,500)			117,600	001
RTAU2	223	17,737,420	# 351962 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/07/2012	761.4000	795.4000			(758,200)	(758,200)			1,338,000	001
RTAU2	405	32,213,700	# 351963 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/07/2012	761.4500	795.4000			(1,374,975)	(1,374,975)			2,430,000	001
RTAU2	74	5,885,960	# 352272 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.7500	795.4000			(286,010)	(286,010)			444,000	001
RTAU2	74	5,885,960	# 352273 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.8000	795.4000			(285,640)	(285,640)			444,000	001
RTAU2	73	5,806,420	# 352274 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.8500	795.4000			(281,415)	(281,415)			438,000	001
RTAU2	158	12,567,320	# 352275 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.8500	795.4000			(609,090)	(609,090)			948,000	001
RTAU2	252	20,044,080	# 352276 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/08/2012	756.8500	795.4000			(971,460)	(971,460)			1,512,000	001
RTAU2	2	159,080	# 353312 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	744.2000	795.4000			(10,240)	(10,240)			12,000	001
RTAU2	18	1,431,720	# 353313 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	744.3000	795.4000			(91,980)	(91,980)			108,000	001
RTAU2	42	3,340,680	# 353314 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	744.4000	795.4000			(214,200)	(214,200)			252,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
RTAU2	63	5,011,020	# 353315 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.744.5000	.795.4000			(320,670)	(320,670)			378,000	001
RTAU2	48	3,817,920	# 353316 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.744.6000	.795.4000			(243,840)	(243,840)			288,000	001
RTAU2	16	1,272,640	# 353317 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.744.7000	.795.4000			(81,120)	(81,120)			96,000	001
RTAU2	27	2,147,580	# 353318 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.744.8000	.795.4000			(136,620)	(136,620)			162,000	001
RTAU2	13	1,034,020	# 353319 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.744.9000	.795.4000			(65,650)	(65,650)			78,000	001
RTAU2	6	477,240	# 353320 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.0000	.795.4000			(30,240)	(30,240)			36,000	001
RTAU2	7	556,780	# 353321 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.1000	.795.4000			(35,210)	(35,210)			42,000	001
RTAU2	5	397,700	# 353322 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.2000	.795.4000			(25,100)	(25,100)			30,000	001
RTAU2	14	1,113,560	# 353323 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.3000	.795.4000			(70,140)	(70,140)			84,000	001
RTAU2	6	477,240	# 353324 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.4000	.795.4000			(30,000)	(30,000)			36,000	001
RTAU2	6	477,240	# 353325 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.5000	.795.4000			(29,940)	(29,940)			36,000	001
RTAU2	20	1,590,800	# 353326 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.6000	.795.4000			(99,600)	(99,600)			120,000	001
RTAU2	25	1,988,500	# 353327 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.7000	.795.4000			(124,250)	(124,250)			150,000	001
RTAU2	14	1,113,560	# 353328 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.8000	.795.4000			(69,440)	(69,440)			84,000	001
RTAU2	12	954,480	# 353329 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.745.9000	.795.4000			(59,400)	(59,400)			72,000	001
RTAU2	12	954,480	# 353330 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.746.0000	.795.4000			(59,280)	(59,280)			72,000	001
RTAU2	5	397,700	# 353331 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.746.1000	.795.4000			(24,650)	(24,650)			30,000	001
RTAU2	11	874,940	# 353332 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.746.2000	.795.4000			(54,120)	(54,120)			66,000	001
RTAU2	10	795,400	# 353333 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.746.3000	.795.4000			(49,100)	(49,100)			60,000	001
RTAU2	6	477,240	# 353334 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.746.4000	.795.4000			(29,400)	(29,400)			36,000	001
RTAU2	4	318,160	# 353335 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.746.5000	.795.4000			(19,560)	(19,560)			24,000	001
RTAU2	8	636,320	# 353336 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.746.6000	.795.4000			(39,040)	(39,040)			48,000	001
RTAU2	2	159,080	# 353337 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/11/2012	.746.7000	.795.4000			(9,740)	(9,740)			12,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
RTAU2	4	318,160	# 353338 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	746.8000	795.4000			(19,440)	(19,440)			24,000	001
RTAU2	7	556,780	# 353339 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	746.9000	795.4000			(33,950)	(33,950)			42,000	001
RTAU2	375	29,827,500	# 353340 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	766.3000	795.4000			(1,091,250)	(1,091,250)			2,250,000	001
RTAU2	364	28,952,560	# 353341 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	766.3500	795.4000			(1,057,420)	(1,057,420)			2,184,000	001
RTAU2	364	28,952,560	# 353342 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	766.3500	795.4000			(1,057,420)	(1,057,420)			2,184,000	001
RTAU2	813	64,666,020	# 354199 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/12/2012	745.2000	795.4000			(4,081,260)	(4,081,260)			4,878,000	001
RTAU2	18	1,431,720	# 354753 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	748.5000	795.4000			(84,420)	(84,420)			108,000	001
RTAU2	26	2,068,040	# 354754 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	748.6000	795.4000			(121,680)	(121,680)			156,000	001
RTAU2	9	715,860	# 354755 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	748.7000	795.4000			(42,030)	(42,030)			54,000	001
RTAU2	10	795,400	# 354756 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	748.8000	795.4000			(46,600)	(46,600)			60,000	001
RTAU2	6	477,240	# 354757 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	749.0000	795.4000			(27,840)	(27,840)			36,000	001
RTAU2	6	477,240	# 354758 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	749.1000	795.4000			(27,780)	(27,780)			36,000	001
RTAU2	3	238,620	# 354759 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	749.3000	795.4000			(13,830)	(13,830)			18,000	001
RTAU2	22	1,749,880	# 354760 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	749.6000	795.4000			(100,760)	(100,760)			132,000	001
RTAU2	715	56,871,100	# 354763 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	759.9500	795.4000			(2,534,675)	(2,534,675)			4,290,000	001
RTAU2	477	37,940,580	# 355096 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/14/2012	748.8000	795.4000			(2,222,820)	(2,222,820)			2,862,000	001
RTAU2	13	1,034,020	# 356148 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/21/2012	761.0000	795.4000			(44,720)	(44,720)			78,000	001
RTAU2	74	5,885,960	# 356149 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/21/2012	761.1000	795.4000			(253,820)	(253,820)			444,000	001
RTAU2	50	3,977,000	# 356150 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/21/2012	761.2000	795.4000			(171,000)	(171,000)			300,000	001
RTAU2	42	3,340,680	# 356151 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/21/2012	761.3000	795.4000			(143,220)	(143,220)			252,000	001
RTAU2	6	477,240	# 356152 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/21/2012	761.4000	795.4000			(20,400)	(20,400)			36,000	001
RTAU2	6	477,240	# 356153 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/21/2012	761.8000	795.4000			(20,160)	(20,160)			36,000	001
RTAU2	6	477,240	# 356154 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/21/2012	761.9000	795.4000			(20,100)	(20,100)			36,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
RTAU2	6	477,240	# 356155 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/21/2012	762.0000	795.4000			(20,040)	(20,040)			36,000	001
RTAU2	7	556,780	# 356156 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/21/2012	762.5000	795.4000			(23,030)	(23,030)			42,000	001
RTAU2	36	2,863,440	# 356635 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/25/2012	756.4000	795.4000			(140,400)	(140,400)			216,000	001
RTAU2	36	2,863,440	# 356636 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/25/2012	756.5000	795.4000			(140,040)	(140,040)			216,000	001
RTAU2	40	3,181,600	# 356637 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/25/2012	756.6000	795.4000			(155,200)	(155,200)			240,000	001
RTAU2	88	6,999,520	# 356638 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/25/2012	756.7000	795.4000			(340,560)	(340,560)			528,000	001
RTAU2	34	2,704,360	# 356639 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/25/2012	756.8000	795.4000			(131,240)	(131,240)			204,000	001
RTAU2	5	397,700	# 356640 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/25/2012	756.9000	795.4000			(19,250)	(19,250)			30,000	001
RTAU2	1	79,540	# 356641 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/25/2012	757.0000	795.4000			(3,840)	(3,840)			6,000	001
RTAU2	8	636,320	# 356642 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	NYF	06/25/2012	757.1000	795.4000			(30,640)	(30,640)			48,000	001
FAU2	300	28,185,000	# 351609 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/06/2012	900.2000	939.5000			(1,179,000)	(1,179,000)			1,350,000	001
FAU2	400	37,580,000	# 351815 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/07/2012	918.8500	939.5000			(826,000)	(826,000)			1,800,000	001
FAU2	300	28,185,000	# 351816 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/07/2012	919.0500	939.5000			(613,500)	(613,500)			1,350,000	001
FAU2	300	28,185,000	# 352246 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/08/2012	916.7500	939.5000			(682,500)	(682,500)			1,350,000	001
FAU2	500	46,975,000	# 353302 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/11/2012	923.6500	939.5000			(792,500)	(792,500)			2,250,000	001
FAU2	791	74,314,450	# 354180 S&P MID 400 EMINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/12/2012	902.4000	939.5000			(2,934,610)	(2,934,610)			3,559,500	001
NQU2	144	7,516,080	# 354197 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/12/2012	2,510.0500	2,609.7500			(287,136)	(287,136)			288,000	001
NQU2	86	4,488,770	# 354747 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/13/2012	2,545.0500	2,609.7500			(111,284)	(111,284)			172,000	001
NQU2	57	2,975,115	# 355094 NASDAQ 100 E-MINI	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/14/2012	2,522.5000	2,609.7500			(99,465)	(99,465)			114,000	001
SPU2	28	9,494,800	# 351646 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/06/2012	1,278.4500	1,356.4000			(545,650)	(545,650)			490,000	001
SPU2	38	12,885,800	# 351647 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/06/2012	1,278.4500	1,356.4000			(740,525)	(740,525)			665,000	001
SPU2	28	9,494,800	# 351648 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/06/2012	1,278.4500	1,356.4000			(545,650)	(545,650)			490,000	001
SPU2	28	9,494,800	# 351967 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/07/2012	1,308.8500	1,356.4000			(332,850)	(332,850)			490,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
SPU2	56	18,989,600	# 351968 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/07/2012	1,308.8500	1,356.4000			(665,700)	(665,700)			980,000	001
SPU2	56	18,989,600	# 351969 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/07/2012	1,308.8500	1,356.4000			(665,700)	(665,700)			980,000	001
SPU2	42	14,242,200	# 352280 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/08/2012	1,310.0000	1,356.4000			(487,200)	(487,200)			735,000	001
SPU2	30	10,173,000	# 352281 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/08/2012	1,310.0000	1,356.4000			(348,000)	(348,000)			525,000	001
SPU2	48	16,276,800	# 352282 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/08/2012	1,310.0000	1,356.4000			(556,800)	(556,800)			840,000	001
SPU2	42	14,242,200	# 353346 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/11/2012	1,322.0000	1,356.4000			(361,200)	(361,200)			735,000	001
SPU2	42	14,242,200	# 353347 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/11/2012	1,322.0000	1,356.4000			(361,200)	(361,200)			735,000	001
SPU2	43	14,581,300	# 353348 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/11/2012	1,322.0500	1,356.4000			(369,263)	(369,263)			752,500	001
SPU2	160	54,256,000	# 354221 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/12/2012	1,300.3000	1,356.4000			(2,244,000)	(2,244,000)			2,800,000	001
SPU2	32	10,851,200	# 354765 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/13/2012	1,320.1000	1,356.4000			(290,400)	(290,400)			560,000	001
SPU2	63	21,363,300	# 354766 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/13/2012	1,320.1500	1,356.4000			(570,938)	(570,938)			1,102,500	001
SPU2	64	21,702,400	# 355098 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	09/20/2012	CME	06/14/2012	1,308.7500	1,356.4000			(762,400)	(762,400)			1,120,000	001
ESU2	52	3,526,640	# 351813 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/07/2012	1,308.8000	1,356.4000			(123,760)	(123,760)			182,000	001
ESU2	969	65,717,580	# 352224 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/08/2012	1,310.0000	1,356.4000			(2,248,080)	(2,248,080)			3,391,500	001
ESU2	692	46,931,440	# 352225 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/08/2012	1,310.0000	1,356.4000			(1,605,440)	(1,605,440)			2,422,000	001
ESU2	1,107	75,076,740	# 352226 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/08/2012	1,310.0000	1,356.4000			(2,568,240)	(2,568,240)			3,874,500	001
ESU2	1,162	78,806,840	# 353297 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/11/2012	1,300.0000	1,356.4000			(3,276,840)	(3,276,840)			4,067,000	001
ESU2	959	65,039,380	# 353298 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/11/2012	1,322.0000	1,356.4000			(1,649,480)	(1,649,480)			3,356,500	001
ESU2	959	65,039,380	# 353299 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/11/2012	1,322.0000	1,356.4000			(1,649,480)	(1,649,480)			3,356,500	001
ESU2	988	67,006,160	# 353300 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/11/2012	1,322.0000	1,356.4000			(1,699,360)	(1,699,360)			3,458,000	001
ESU2	2,577	174,772,140	# 354177 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/12/2012	1,300.3000	1,356.4000			(7,228,485)	(7,228,485)			9,019,500	001
ESU2	658	44,625,560	# 354741 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/13/2012	1,308.7500	1,356.4000			(1,567,685)	(1,567,685)			2,303,000	001
ESU2	2,037	138,149,340	# 354743 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	09/21/2012	CME	06/13/2012	1,320.1000	1,356.4000			(3,697,155)	(3,697,155)			7,129,500	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
ESU2	571	38,725,220	# 355090 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/14/2012	1,308.7500	1,356.4000			(1,360,408)	(1,360,408)			1,998,500	001
ESU2	50	3,391,000	# 356018 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/20/2012	1,352.0000	1,356.4000			(11,000)	(11,000)			175,000	001
ESU2	240	16,276,800	# 356137 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/21/2012	1,317.7500	1,356.4000			(463,800)	(463,800)			840,000	001
ESU2	1,608	109,054,560	# 356138 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/21/2012	1,318.0000	1,356.4000			(3,087,360)	(3,087,360)			5,628,000	001
ESU2	345	23,397,900	# 356139 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/21/2012	1,318.2500	1,356.4000			(658,088)	(658,088)			1,207,500	001
ESU2	23	1,559,860	# 356140 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/21/2012	1,318.5000	1,356.4000			(43,585)	(43,585)			80,500	001
ESU2	1,593	108,037,260	# 356634 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/25/2012	1,306.5000	1,356.4000			(3,974,535)	(3,974,535)			5,575,500	001
MFSU2	100	7,119,000	# 352293 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/08/2012	1,350.8000	1,423.8000			(365,000)	(365,000)			364,500	001
MFSU2	100	7,119,000	# 353356 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/11/2012	1,347.3000	1,423.8000			(382,500)	(382,500)			364,500	001
MFSU2	94	6,691,860	# 354286 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,352.1000	1,423.8000			(336,990)	(336,990)			342,630	001
MFSU2	5	355,950	# 354287 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,352.7000	1,423.8000			(17,775)	(17,775)			18,225	001
MFSU2	5	355,950	# 354288 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,353.0000	1,423.8000			(17,700)	(17,700)			18,225	001
MFSU2	22	1,566,180	# 354289 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,353.3000	1,423.8000			(77,550)	(77,550)			80,190	001
MFSU2	9	640,710	# 354290 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,353.4000	1,423.8000			(31,680)	(31,680)			32,805	001
MFSU2	10	711,900	# 354291 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,353.5000	1,423.8000			(35,150)	(35,150)			36,450	001
MFSU2	46	3,274,740	# 354292 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,353.6000	1,423.8000			(161,460)	(161,460)			167,670	001
MFSU2	3	213,570	# 354293 NYL EMINI MSCI EAFE	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/12/2012	1,353.7000	1,423.8000			(10,515)	(10,515)			10,935	001
RTAU2	125	9,942,500	# 354295 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/12/2012	745.1500	795.4000			(628,125)	(628,125)			750,000	001
RTAU2	125	9,942,500	# 355127 ICE MINI RUSSELL FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	NYF	.06/14/2012	748.8000	795.4000			(582,500)	(582,500)			750,000	001
SPU2	150	50,865,000	# 353358 S&P 500 FUTURE	GMxB	N/A	EQUITY/INDEX	.09/20/2012	CME	.06/11/2012	1,322.0500	1,356.4000			(1,288,125)	(1,288,125)			2,625,000	001
ESU2	90	6,103,800	# 354277 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/12/2012	1,300.2500	1,356.4000			(252,675)	(252,675)			315,000	001
ESU2	54	3,662,280	# 354776 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/13/2012	1,320.1000	1,356.4000			(98,010)	(98,010)			189,000	001
ESU2	36	2,441,520	# 355125 S&P 500 EMINI FUT	GMxB	N/A	EQUITY/INDEX	.09/21/2012	CME	.06/14/2012	1,308.8000	1,356.4000			(85,680)	(85,680)			126,000	001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	21	1,494,990	# 355844 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,395.8000	1,423.8000			(29,400)	(29,400)			76,545	005
MFSU2	1	71,190	# 355845 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,395.9000	1,423.8000			(1,395)	(1,395)			3,645	005
MFSU2	8	569,520	# 355846 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,396.0000	1,423.8000			(11,120)	(11,120)			29,160	005
MFSU2	5	355,950	# 355847 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,396.6000	1,423.8000			(6,800)	(6,800)			18,225	005
MFSU2	1	71,190	# 355848 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,396.7000	1,423.8000			(1,355)	(1,355)			3,645	005
MFSU2	18	1,281,420	# 355849 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,396.9000	1,423.8000			(24,210)	(24,210)			65,610	005
MFSU2	16	1,139,040	# 355850 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.0000	1,423.8000			(21,440)	(21,440)			58,320	005
MFSU2	12	854,280	# 355852 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.1000	1,423.8000			(16,020)	(16,020)			43,740	005
MFSU2	22	1,566,180	# 355853 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.2000	1,423.8000			(29,260)	(29,260)			80,190	005
MFSU2	5	355,950	# 355854 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.3000	1,423.8000			(6,625)	(6,625)			18,225	005
MFSU2	8	569,520	# 355855 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.4000	1,423.8000			(10,560)	(10,560)			29,160	005
MFSU2	11	783,090	# 355856 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.5000	1,423.8000			(14,465)	(14,465)			40,095	005
MFSU2	11	783,090	# 355857 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.6000	1,423.8000			(14,410)	(14,410)			40,095	005
MFSU2	6	427,140	# 355858 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.7000	1,423.8000			(7,830)	(7,830)			21,870	005
MFSU2	27	1,922,130	# 355859 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.8000	1,423.8000			(35,100)	(35,100)			98,415	005
MFSU2	13	925,470	# 355860 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,397.9000	1,423.8000			(16,835)	(16,835)			47,385	005
MFSU2	1	71,190	# 355861 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,398.0000	1,423.8000			(1,290)	(1,290)			3,645	005
MFSU2	7	498,330	# 355862 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,398.1000	1,423.8000			(8,995)	(8,995)			25,515	005
MFSU2	41	2,918,790	# 355863 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,399.1000	1,423.8000			(50,635)	(50,635)			149,445	005
MFSU2	20	1,423,800	# 355864 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.0000	1,423.8000			(23,800)	(23,800)			72,900	005
MFSU2	3	213,570	# 355865 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.0000	1,423.8000			(3,570)	(3,570)			10,935	005
MFSU2	55	3,915,450	# 355866 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.0000	1,423.8000			(65,450)	(65,450)			200,475	005
MFSU2	6	427,140	# 355867 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.1000	1,423.8000			(7,110)	(7,110)			21,870	005

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	42	2,989,980	# 355868 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.1000	1,423.8000			(49,770)	(49,770)			153,090	005
MFSU2	6	427,140	# 355869 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.2000	1,423.8000			(7,080)	(7,080)			21,870	005
MFSU2	36	2,562,840	# 355870 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.2000	1,423.8000			(42,480)	(42,480)			131,220	005
MFSU2	8	569,520	# 355871 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.3000	1,423.8000			(9,400)	(9,400)			29,160	005
MFSU2	64	4,556,160	# 355872 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.3000	1,423.8000			(75,200)	(75,200)			233,280	005
MFSU2	2	142,380	# 355873 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.4000	1,423.8000			(2,340)	(2,340)			7,290	005
MFSU2	3	213,570	# 355874 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.4000	1,423.8000			(3,510)	(3,510)			10,935	005
MFSU2	8	569,520	# 355875 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.4000	1,423.8000			(9,360)	(9,360)			29,160	005
MFSU2	6	427,140	# 355876 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.5000	1,423.8000			(6,990)	(6,990)			21,870	005
MFSU2	6	427,140	# 355877 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.6000	1,423.8000			(6,960)	(6,960)			21,870	005
MFSU2	17	1,210,230	# 355878 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.7000	1,423.8000			(19,635)	(19,635)			61,965	005
MFSU2	4	284,760	# 355879 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.7000	1,423.8000			(4,620)	(4,620)			14,580	005
MFSU2	1	71,190	# 355880 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.8000	1,423.8000			(1,150)	(1,150)			3,645	005
MFSU2	13	925,470	# 355881 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.8000	1,423.8000			(14,950)	(14,950)			47,385	005
MFSU2	9	640,710	# 355882 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,400.9000	1,423.8000			(10,305)	(10,305)			32,805	005
MFSU2	11	783,090	# 355883 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,401.0000	1,423.8000			(12,540)	(12,540)			40,095	005
MFSU2	6	427,140	# 355884 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,401.1000	1,423.8000			(6,810)	(6,810)			21,870	005
MFSU2	2	142,380	# 355885 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,401.2000	1,423.8000			(2,260)	(2,260)			7,290	005
MFSU2	4	284,760	# 355886 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,401.3000	1,423.8000			(4,500)	(4,500)			14,580	005
MFSU2	2	142,380	# 355887 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,401.4000	1,423.8000			(2,240)	(2,240)			7,290	005
MFSU2	1	71,190	# 355888 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,401.9000	1,423.8000			(1,095)	(1,095)			3,645	005
MFSU2	1	71,190	# 355889 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,402.0000	1,423.8000			(1,090)	(1,090)			3,645	005
MFSU2	2	142,380	# 355890 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	.09/21/2012	NYL	.06/19/2012	1,402.1000	1,423.8000			(2,170)	(2,170)			7,290	005

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
MFSU2	2	142,380	# 355891 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,402.2000	1,423.8000			(2,160)	(2,160)			7,290	005
MFSU2	4	284,760	# 355892 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,402.3000	1,423.8000			(4,300)	(4,300)			14,580	005
MFSU2	1	71,190	# 355893 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,402.4000	1,423.8000			(1,070)	(1,070)			3,645	005
MFSU2	2	142,380	# 355894 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,402.6000	1,423.8000			(2,120)	(2,120)			7,290	005
MFSU2	1	71,190	# 355895 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.0000	1,423.8000			(1,040)	(1,040)			3,645	005
MFSU2	2	142,380	# 355896 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.1000	1,423.8000			(2,070)	(2,070)			7,290	005
MFSU2	5	355,950	# 355897 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.2000	1,423.8000			(5,150)	(5,150)			18,225	005
MFSU2	5	355,950	# 355898 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.3000	1,423.8000			(5,125)	(5,125)			18,225	005
MFSU2	4	284,760	# 355899 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.4000	1,423.8000			(4,080)	(4,080)			14,580	005
MFSU2	8	569,520	# 355900 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.5000	1,423.8000			(8,120)	(8,120)			29,160	005
MFSU2	4	284,760	# 355901 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.6000	1,423.8000			(4,040)	(4,040)			14,580	005
MFSU2	4	284,760	# 355902 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.7000	1,423.8000			(4,020)	(4,020)			14,580	005
MFSU2	1	71,190	# 355903 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.8000	1,423.8000			(1,000)	(1,000)			3,645	005
MFSU2	3	213,570	# 355904 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,403.9000	1,423.8000			(2,985)	(2,985)			10,935	005
MFSU2	5	355,950	# 355905 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.0000	1,423.8000			(4,950)	(4,950)			18,225	005
MFSU2	2	142,380	# 355906 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.1000	1,423.8000			(1,970)	(1,970)			7,290	005
MFSU2	3	213,570	# 355907 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.2000	1,423.8000			(2,940)	(2,940)			10,935	005
MFSU2	1	71,190	# 355908 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.3000	1,423.8000			(975)	(975)			3,645	005
MFSU2	7	498,330	# 355909 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.4000	1,423.8000			(6,790)	(6,790)			25,515	005
MFSU2	2	142,380	# 355910 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.5000	1,423.8000			(1,930)	(1,930)			7,290	005
MFSU2	8	569,520	# 355911 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.6000	1,423.8000			(7,680)	(7,680)			29,160	005
MFSU2	2	142,380	# 355912 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.7000	1,423.8000			(1,910)	(1,910)			7,290	005
MFSU2	5	355,950	# 355913 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.8000	1,423.8000			(4,750)	(4,750)			18,225	005

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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														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)
MFSU2	5	355,950	# 355914 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,404.9000	1,423.8000			(4,725)	(4,725)			18,225	005
MFSU2	5	355,950	# 355915 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,405.0000	1,423.8000			(4,700)	(4,700)			18,225	005
MFSU2	6	427,140	# 355916 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,405.1000	1,423.8000			(5,610)	(5,610)			21,870	005
MFSU2	2	142,380	# 355917 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,405.2000	1,423.8000			(1,860)	(1,860)			7,290	005
MFSU2	2	142,380	# 355918 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,405.3000	1,423.8000			(1,850)	(1,850)			7,290	005
MFSU2	4	284,760	# 355919 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,405.4000	1,423.8000			(3,680)	(3,680)			14,580	005
MFSU2	4	284,760	# 355920 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,405.5000	1,423.8000			(3,660)	(3,660)			14,580	005
MFSU2	2	142,380	# 355921 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,405.6000	1,423.8000			(1,820)	(1,820)			7,290	005
MFSU2	5	355,950	# 355922 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,405.7000	1,423.8000			(4,525)	(4,525)			18,225	005
MFSU2	1	71,190	# 355923 NYL EMINI MSCI EAFE	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYL	06/19/2012	1,405.8000	1,423.8000			(900)	(900)			3,645	005
RTAU2	634	50,428,360	# 353293 ICE MINI RUSSELL FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYF	06/11/2012	766.3000	795.4000			(1,844,940)	(1,844,940)			3,804,000	005
RTAU2	128	10,181,120	# 355086 ICE MINI RUSSELL FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	NYF	06/14/2012	748.8500	795.4000			(595,840)	(595,840)			768,000	005
ESU2	50	3,391,000	# 350665 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,271.7500	1,356.4000			(211,625)	(211,625)			175,000	005
ESU2	89	6,035,980	# 350666 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,272.2500	1,356.4000			(374,468)	(374,468)			311,500	005
ESU2	50	3,391,000	# 350667 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,274.5000	1,356.4000			(204,750)	(204,750)			175,000	005
ESU2	50	3,391,000	# 350668 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,274.7500	1,356.4000			(204,125)	(204,125)			175,000	005
ESU2	100	6,782,000	# 350669 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,274.7500	1,356.4000			(408,250)	(408,250)			350,000	005
ESU2	50	3,391,000	# 350670 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,275.0000	1,356.4000			(203,500)	(203,500)			175,000	005
ESU2	89	6,035,980	# 350672 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,275.2500	1,356.4000			(361,118)	(361,118)			311,500	005
ESU2	50	3,391,000	# 350673 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,276.0000	1,356.4000			(201,000)	(201,000)			175,000	005
ESU2	100	6,782,000	# 350674 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,276.2500	1,356.4000			(400,750)	(400,750)			350,000	005
ESU2	50	3,391,000	# 350675 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,276.5000	1,356.4000			(199,750)	(199,750)			175,000	005
ESU2	78	5,289,960	# 350676 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,276.5000	1,356.4000			(311,610)	(311,610)			273,000	005

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
ESU2	50	3,391,000	# 350677 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,276.7500	1,356.4000			(199,125)	(199,125)			175,000	005
ESU2	113	7,663,660	# 350678 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,277.0000	1,356.4000			(448,610)	(448,610)			395,500	005
ESU2	150	10,173,000	# 350679 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,277.2500	1,356.4000			(593,625)	(593,625)			525,000	005
ESU2	200	13,564,000	# 350680 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,277.5000	1,356.4000			(789,000)	(789,000)			700,000	005
ESU2	50	3,391,000	# 350681 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,278.7500	1,356.4000			(194,125)	(194,125)			175,000	005
ESU2	100	6,782,000	# 350682 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,279.0000	1,356.4000			(387,000)	(387,000)			350,000	005
ESU2	100	6,782,000	# 350683 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,279.2500	1,356.4000			(385,750)	(385,750)			350,000	005
ESU2	50	3,391,000	# 350684 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,279.5000	1,356.4000			(192,250)	(192,250)			175,000	005
ESU2	100	6,782,000	# 350685 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/05/2012	1,279.7500	1,356.4000			(383,250)	(383,250)			350,000	005
ESU2	833	56,494,060	# 355084 S&P 500 EMINI FUT	SA FEE HEDGE	N/A	EQUITY/INDEX	09/21/2012	CME	06/14/2012	1,308.8000	1,356.4000			(1,982,540)	(1,982,540)			2,915,500	005
RTAU2	8	636,320	# 354299 ICE MINI RUSSELL FUT	SURPLUS	N/A	EQUITY/INDEX	09/21/2012	NYF	06/12/2012	745.1500	795.4000			(40,200)	(40,200)			48,000	006
RTAU2	8	636,320	# 354778 ICE MINI RUSSELL FUT	SURPLUS	N/A	EQUITY/INDEX	09/21/2012	NYF	06/13/2012	759.9500	795.4000			(28,360)	(28,360)			48,000	006
SPU2	42	14,242,200	# 354301 S&P 500 FUTURE	SURPLUS	N/A	EQUITY/INDEX	09/20/2012	CME	06/12/2012	1,300.3000	1,356.4000			(589,050)	(589,050)			735,000	006
SPU2	11	3,730,100	# 354780 S&P 500 FUTURE	SURPLUS	N/A	EQUITY/INDEX	09/20/2012	CME	06/13/2012	1,320.1000	1,356.4000			(99,825)	(99,825)			192,500	006
SPU2	14	4,747,400	# 354781 S&P 500 FUTURE	SURPLUS	N/A	EQUITY/INDEX	09/20/2012	CME	06/13/2012	1,320.1500	1,356.4000			(126,875)	(126,875)			245,000	006
SPU2	17	5,764,700	# 355129 S&P 500 FUTURE	SURPLUS	N/A	EQUITY/INDEX	09/20/2012	CME	06/14/2012	1,308.7500	1,356.4000			(202,513)	(202,513)			297,500	006
FAU2	51	4,791,450	# 354297 S&P MID 400 EMINI	SURPLUS	N/A	EQUITY/INDEX	09/21/2012	CME	06/12/2012	902.4500	939.5000			(188,955)	(188,955)			229,500	006
FVU2	215	26,653,281	# 348398 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/23/2012	123.7969	123.9688			(36,952)	(36,952)				001
FVU2	2,075	257,235,156	# 348614 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/24/2012	123.6953	123.9688			(567,388)	(567,388)				001
FVU2	3	371,906	# 348615 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/24/2012	123.7031	123.9688			(797)	(797)				001
FVU2	2,782	344,881,063	# 348921 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/25/2012	123.7188	123.9688			(695,500)	(695,500)				001
FVU2	162	20,082,938	# 348922 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/25/2012	123.7266	123.9688			(39,235)	(39,235)				001
FVU2	2,076	257,359,125	# 349141 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/29/2012	123.7813	123.9688			(389,250)	(389,250)				001
FVU2	50	6,198,438	# 351998 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	06/07/2012	123.9219	123.9688			(2,344)	(2,344)				001
FVU2	323	40,041,906	# 352306 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	06/08/2012	123.9297	123.9688			(12,616)	(12,616)				001
FVU2	213	26,405,344	# 353369 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	06/11/2012	124.0391	123.9688			14,976	14,976				001
FVU2	64	7,934,000	# 354792 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	06/13/2012	123.9609	123.9688			(500)	(500)				001
FVU2	116	14,380,375	# 354794 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	06/13/2012	123.9766	123.9688			906	906				001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
FVU2	37	4,586,844	# 355138 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/14/2012	123.9141	123.9688			(2,024)	(2,024)				001
FVU2	270	33,471,563	# 355758 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/18/2012	124.1328	123.9688			44,296	44,296				001
FVU2	46	5,702,563	# 355931 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/19/2012	124.0156	123.9688			2,156	2,156				001
FVU2	67	8,305,906	# 356025 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/20/2012	123.7813	123.9688			(12,563)	(12,563)				001
FVU2	241	29,876,469	# 356195 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/21/2012	123.8828	123.9688			(20,712)	(20,712)				001
FVU2	204	25,289,625	# 356452 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/22/2012	123.7734	123.9688			(39,843)	(39,843)				001
FVU2	377	46,736,219	# 356646 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/25/2012	124.0078	123.9688			14,726	14,726				001
FVU2	3	371,906	# 356695 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/26/2012	123.9453	123.9688			(70)	(70)				001
FVU2	112	13,884,500	# 356696 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/26/2012	123.9531	123.9688			(1,749)	(1,749)				001
FVU2	101	12,520,844	# 356847 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/27/2012	124.0000	123.9688			3,156	3,156				001
FVU2	308	38,182,375	# 356936 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.06/28/2012	124.1797	123.9688			64,970	64,970				001
TUU2	164	36,110,750	# 348892 US 2YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/25/2012	110.1250	110.0938			10,250	10,250			18,040	001
TUU2	16	3,523,000	# 348893 US 2YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/25/2012	110.1328	110.0938			1,250	1,250			1,760	001
TUU2	145	31,927,188	# 349108 US 2YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/29/2012	110.1328	110.0938			11,329	11,329			15,950	001
TUU2	552	121,543,500	# 349109 US 2YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/29/2012	110.1406	110.0938			51,750	51,750			60,720	001
TUU2	4	880,750	# 349368 US 2YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/30/2012	110.1563	110.0938			500	500			440	001
TUU2	11	2,422,063	# 349369 US 2YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/30/2012	110.1641	110.0938			1,547	1,547			1,210	001
TUU2	200	44,037,500	# 349370 US 2YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/30/2012	110.1719	110.0938			31,250	31,250			22,000	001
TUU2	362	79,707,875	# 349371 US 2YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/30/2012	110.1797	110.0938			62,221	62,221			39,820	001
TUU2	534	117,580,125	# 349372 US 2YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/30/2012	110.1875	110.0938			100,125	100,125			58,740	001
FVU2	494	61,240,563	# 348146 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/22/2012	123.6484	123.9688			(158,233)	(158,233)				001
FVU2	44	5,454,625	# 348147 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/22/2012	123.6563	123.9688			(13,750)	(13,750)				001
FVU2	1,028	127,439,875	# 348375 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/23/2012	123.8047	123.9688			(168,654)	(168,654)				001
FVU2	34	4,214,938	# 348376 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/23/2012	123.8125	123.9688			(5,313)	(5,313)				001
FVU2	3	371,906	# 348377 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/23/2012	123.8203	123.9688			(445)	(445)				001
FVU2	80	9,917,500	# 348378 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/23/2012	123.8281	123.9688			(11,250)	(11,250)				001
FVU2	32	3,967,000	# 348379 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/23/2012	123.8359	123.9688			(4,250)	(4,250)				001
FVU2	44	5,454,625	# 348380 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/23/2012	123.8438	123.9688			(5,500)	(5,500)				001
FVU2	225	27,892,969	# 348381 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/23/2012	123.8516	123.9688			(26,368)	(26,368)				001
FVU2	50	6,198,438	# 348382 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/23/2012	123.8594	123.9688			(5,469)	(5,469)				001
FVU2	1	123,969	# 348383 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/23/2012	123.8672	123.9688			(102)	(102)				001
FVU2	2,317	287,235,594	# 348539 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/24/2012	123.6953	123.9688			(633,560)	(633,560)				001
FVU2	3	371,906	# 348540 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/24/2012	123.7031	123.9688			(797)	(797)				001
FVU2	3,668	454,717,375	# 348883 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/25/2012	123.7188	123.9688			(917,000)	(917,000)				001
FVU2	214	26,529,313	# 348884 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/25/2012	123.7266	123.9688			(51,829)	(51,829)				001
FVU2	1	123,969	# 349097 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/29/2012	123.7656	123.9688			(203)	(203)				001
FVU2	39	4,834,781	# 349098 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/29/2012	123.7734	123.9688			(7,617)	(7,617)				001
FVU2	102	12,644,813	# 349099 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/29/2012	123.7813	123.9688			(19,125)	(19,125)				001
FVU2	3,881	481,122,719	# 349100 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/29/2012	123.7891	123.9688			(697,377)	(697,377)				001
FVU2	7	867,781	# 349101 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/29/2012	123.7969	123.9688			(1,203)	(1,203)				001
FVU2	32	3,967,000	# 349102 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/29/2012	123.8047	123.9688			(5,250)	(5,250)				001
FVU2	129	15,991,969	# 349103 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/29/2012	123.8125	123.9688			(20,156)	(20,156)				001
FVU2	500	61,984,375	# 349353 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/30/2012	124.0078	123.9688			19,530	19,530				001
FVU2	443	54,918,156	# 349354 US 5YR NOTE FUT	GMxB	N/A	Interest	.09/30/2012	CBT	.05/30/2012	124.1094	123.9688			62,299	62,299				001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
FVU2	555	68,802,656	# 349355 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/30/2012	124.1172	123.9688			82,384	82,384				001
FVU2	1,063	131,778,781	# 349356 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/30/2012	124.1250	123.9688			166,094	166,094				001
FVU2	321	39,793,969	# 349357 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/30/2012	124.1250	123.9688			50,156	50,156				001
FVU2	73	9,049,719	# 349358 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/30/2012	124.1328	123.9688			11,976	11,976				001
FVU2	479	59,381,031	# 349359 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/30/2012	124.1328	123.9688			78,585	78,585				001
FVU2	159	19,711,031	# 349360 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	05/30/2012	124.1406	123.9688			27,329	27,329				001
FVU2	731	90,621,156	# 356141 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	06/21/2012	123.8828	123.9688			(62,822)	(62,822)				001
FVU2	69	8,553,844	# 356142 US 5YR NOTE FUT	GMxB	N/A	Interest	09/30/2012	CBT	06/21/2012	123.8906	123.9688			(5,390)	(5,390)				001
USU2	536	79,311,250	# 357193 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	147.8750	147.9688			(50,250)	(50,250)				001
USU2	1,115	164,985,156	# 357194 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	147.9063	147.9688			(69,688)	(69,688)				001
USU2	345	51,049,219	# 357195 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	147.9375	147.9688			(10,781)	(10,781)				001
USU2	298	44,094,688	# 357196 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	147.9688	147.9688								001
USU2	966	142,937,813	# 357197 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.0000	147.9688			30,188	30,188				001
USU2	573	84,786,094	# 357198 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.0313	147.9688			35,813	35,813				001
USU2	49	7,250,469	# 357199 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.0625	147.9688			4,594	4,594				001
USU2	1	147,969	# 357200 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.2500	147.9688			281	281				001
USU2	1	147,969	# 357201 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.2813	147.9688			313	313				001
USU2	2	295,938	# 357202 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.3125	147.9688			688	688				001
USU2	1	147,969	# 357203 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.3438	147.9688			375	375				001
USU2	11	1,627,656	# 357204 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.3750	147.9688			4,469	4,469				001
USU2	11	1,627,656	# 357205 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.4063	147.9688			4,813	4,813				001
USU2	8	1,183,750	# 357206 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.4375	147.9688			3,750	3,750				001
USU2	10	1,479,688	# 357207 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.4688	147.9688			5,000	5,000				001
USU2	15	2,219,531	# 357208 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.5000	147.9688			7,969	7,969				001
USU2	21	3,107,344	# 357209 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.5313	147.9688			11,813	11,813				001
USU2	8	1,183,750	# 357210 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.5625	147.9688			4,750	4,750				001
USU2	8	1,183,750	# 357211 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.5938	147.9688			5,000	5,000				001
USU2	15	2,219,531	# 357212 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.6250	147.9688			9,844	9,844				001
USU2	26	3,847,188	# 357213 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.6563	147.9688			17,875	17,875				001
USU2	27	3,995,156	# 357214 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.6875	147.9688			19,406	19,406				001
USU2	29	4,291,094	# 357215 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.7188	147.9688			21,750	21,750				001
USU2	18	2,663,438	# 357216 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.7500	147.9688			14,063	14,063				001
USU2	14	2,071,563	# 357217 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.7813	147.9688			11,375	11,375				001
USU2	12	1,775,625	# 357218 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.8125	147.9688			10,125	10,125				001
USU2	19	2,811,406	# 357219 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.8438	147.9688			16,625	16,625				001
USU2	1	147,969	# 357220 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.8750	147.9688			906	906				001
USU2	3	443,906	# 357221 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.9063	147.9688			2,813	2,813				001
USU2	2	295,938	# 357222 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.9375	147.9688			1,938	1,938				001
USU2	1	147,969	# 357223 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	148.9688	147.9688			1,000	1,000				001
USU2	5	739,844	# 357224 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.0000	147.9688			5,156	5,156				001
USU2	1	147,969	# 357225 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.0313	147.9688			1,063	1,063				001
USU2	1	147,969	# 357226 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.0625	147.9688			1,094	1,094				001
USU2	1	147,969	# 357227 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.0938	147.9688			1,125	1,125				001
USU2	1	147,969	# 357228 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.1250	147.9688			1,156	1,156				001
USU2	1	147,969	# 357229 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.1875	147.9688			1,219	1,219				001

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open as of the Current Statement Date

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)
USU2	1	147,969	# 357230 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.2188	147.9688			1,250	1,250				001
USU2	1	147,969	# 357231 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.2500	147.9688			1,281	1,281				001
USU2	1	147,969	# 357232 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.3125	147.9688			1,344	1,344				001
USU2	8	1,183,750	# 357233 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.7813	147.9688			14,500	14,500				001
USU2	3	443,906	# 357234 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.8125	147.9688			5,531	5,531				001
USU2	5	739,844	# 357235 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.8438	147.9688			9,375	9,375				001
USU2	4	591,875	# 357236 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.8750	147.9688			7,625	7,625				001
USU2	3	443,906	# 357237 US LONG BOND	GMxB	N/A	Interest	09/19/2012	CBT	06/29/2012	149.9063	147.9688			5,813	5,813				001
EDU2	1	248,800	# 223215 EURODOLLAR	GMxB	N/A	Interest	09/17/2012	CME	12/21/2010	98.5000	99.5200			(2,550)	(2,550)			195	001
EDH4	243	60,367,275	# 339113 EURODOLLAR	GMxB	N/A	Interest	03/17/2014	CME	03/22/2012	99.0150	99.3700			(215,663)	(215,663)			47,289	001
EDH4	88	21,861,400	# 339114 EURODOLLAR	GMxB	N/A	Interest	03/17/2014	CME	03/22/2012	99.0200	99.3700			(77,000)	(77,000)			17,125	001
EDH3	253	62,917,938	# 339111 EURODOLLAR	GMxB	N/A	Interest	03/18/2013	CME	03/22/2012	99.3850	99.4750			(56,925)	(56,925)			49,235	001
EDH3	9	2,238,188	# 339112 EURODOLLAR	GMxB	N/A	Interest	03/18/2013	CME	03/22/2012	99.3900	99.4750			(1,913)	(1,913)			1,751	001
EDM3	243	60,415,875	# 339117 EURODOLLAR	GMxB	N/A	Interest	06/17/2013	CME	03/22/2012	99.3200	99.4500			(78,975)	(78,975)			47,290	001
EDU3	256	63,635,200	# 339121 EURODOLLAR	GMxB	N/A	Interest	09/16/2013	CME	03/22/2012	99.2300	99.4300			(128,000)	(128,000)			49,819	001
EDU2	571	142,064,800	# 339118 EURODOLLAR	GMxB	N/A	Interest	09/17/2012	CME	03/22/2012	99.4800	99.5200			(57,100)	(57,100)			111,120	001
EDU2	5	1,244,000	# 339119 EURODOLLAR	GMxB	N/A	Interest	09/17/2012	CME	03/22/2012	99.4850	99.5200			(438)	(438)			973	001
EDU2	243	60,458,400	# 339120 EURODOLLAR	GMxB	N/A	Interest	09/17/2012	CME	03/22/2012	99.4900	99.5200			(18,225)	(18,225)			47,289	001
EDZ3	316	78,526,000	# 339124 EURODOLLAR	GMxB	N/A	Interest	12/16/2013	CME	03/22/2012	99.1250	99.4000			(217,250)	(217,250)			61,496	001
EDZ2	648	161,181,900	# 339122 EURODOLLAR	GMxB	N/A	Interest	12/17/2012	CME	03/22/2012	99.4350	99.4950			(97,200)	(97,200)			126,105	001
EDZ2	243	60,443,213	# 339123 EURODOLLAR	GMxB	N/A	Interest	12/17/2012	CME	03/22/2012	99.4400	99.4950			(33,413)	(33,413)			47,289	001
EDM4	1,877	466,082,563	# 356012 EURODOLLAR	GMxB	N/A	Interest	06/16/2014	CME	06/20/2012	99.3150	99.3250			(46,925)	(46,925)			365,276	001
EDM4	316	78,466,750	# 356013 EURODOLLAR	GMxB	N/A	Interest	06/16/2014	CME	06/20/2012	99.3300	99.3250			3,950	3,950			61,496	001
EDU3	316	78,549,700	# 356015 EURODOLLAR	GMxB	N/A	Interest	09/16/2013	CME	06/20/2012	99.4500	99.4300			15,800	15,800			61,496	001
EDZ3	365	90,702,500	# 356017 EURODOLLAR	GMxB	N/A	Interest	12/16/2013	CME	06/20/2012	99.4100	99.4000			9,125	9,125			71,031	001
EDZ2	505	125,612,438	# 356016 EURODOLLAR	GMxB	N/A	Interest	12/17/2012	CME	06/20/2012	99.5000	99.4950			6,313	6,313			98,276	001
EDM3	60	14,917,500	# 356011 EURODOLLAR	GMxB	N/A	Interest	06/17/2013	CME	06/20/2012	99.4550	99.4500			750	750			11,676	001
EDH3	505	125,587,188	# 356008 EURODOLLAR	GMxB	N/A	Interest	03/18/2013	CME	06/20/2012	99.4750	99.4750							98,276	001
EDU2	1,010	251,288,000	# 356014 EURODOLLAR	GMxB	N/A	Interest	09/17/2012	CME	06/20/2012	99.5250	99.5200			12,625	12,625			196,553	001
EDH4	93	23,103,525	# 356009 EURODOLLAR	GMxB	N/A	Interest	03/17/2014	CME	06/20/2012	99.3750	99.3700			1,163	1,163			18,098	001
EDH4	316	78,502,300	# 356010 EURODOLLAR	GMxB	N/A	Interest	03/17/2014	CME	06/20/2012	99.3800	99.3700			7,900	7,900			61,496	001
TYU2	(214)	28,542,250	# 349138 US 10YR NOTE FUT	GMxB	N/A	Interest	09/19/2012	CBT	05/29/2012	132.9922	133.3750			81,921	81,921			235,400	001
13429999. Total-Short Futures-Hedging Other												0	0	(242,385,234)	(242,385,234)	0	0	354,926,183	XXX
1389999. Total-Short Futures												0	0	(242,385,234)	(242,385,234)	0	0	354,926,183	XXX
1409999. Total-Hedging Other												0	19,254,579	(205,884,413)	(205,884,413)	0	0	443,767,829	XXX
1449999. TOTAL												0	19,254,579	(205,884,413)	(205,884,413)	0	0	443,767,829	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
5	Hedges equity market risk on SA Fee Hedge
6	Hedges equity market risk on SA Surplus

Broker Name	Net Cash Deposits
Brokers	
Newedge	(77,692,327)
Total Net Cash Deposits	(77,692,327)

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	19,254,579		19,254,579			0	443,767,829	443,767,829
NAIC 1 Designation											
Barclays Bank PLC	Y	Y	66,080,000	129,884,653	(69,630,421)	0	133,494,823	(73,965,471)	0	110,245,391	104,419,623
Bank of America, N.A.	Y	Y	47,610,000	41,046,576	(17,736,043)	0	41,823,295	(17,275,011)	0	12,509,490	0
BNP PARIBAS	Y	Y	247,553,037	266,736,579	(132,023,532)	0	275,763,825	(126,418,324)	0	129,136,401	16,296,410
Credit Agricole Corporate & Investment Bank	Y	Y	313,865,000	298,102,731		0	319,368,208		5,503,208	16,726,974	964,705
Credit Suisse International	Y	Y	48,480,000	160,318,673	(109,172,214)	2,666,460	167,046,321	(117,034,430)	1,531,890	137,263,990	137,263,990
Deutsche Bank AG	Y	Y	616,710,000	623,216,737	(65,467,714)	0	628,559,443	(63,445,734)	0	267,445,788	208,484,811
Goldman Sachs International	Y	Y	43,210,000	84,456,642	(43,064,909)	0	88,015,260	(44,646,648)	158,613	62,081,214	60,262,947
HSBC Bank USA	Y	Y	1,938,881	675,457	(1,362,663)	0	757,068	(1,455,295)	0	298,123	0
JPMorgan Chase Bank, N.A.	Y	Y	159,190,000	161,401,143	(41,991,141)	0	171,469,370	(44,440,062)	0	53,124,728	13,344,731
Morgan Stanley Capital Services Inc.	Y	Y	41,730,000	64,600,246	(23,241,461)	0	67,590,446	(25,816,701)	43,745	64,819,850	64,448,634
Morgan Stanley & Co. International plc	Y	Y	14,800,000	20,826,754	(10,218,337)	0	20,826,754	(10,218,337)	0	38,139,453	33,947,870
Royal Bank of Scotland	Y	Y	62,310,000	58,413,405	(4,087,090)	0	60,594,354	(4,184,518)	0	46,023,882	38,040,197
Societe Generale	Y	Y	27,180,000	31,051,899	(31,253,024)	0	31,444,245	(31,455,855)	0	25,720,100	0
Merrill Lynch Capital Services Inc.	N	N		93,496,153		93,496,153	101,460,153		101,460,153	27,000,000	27,000,000
0299999. Total NAIC 1 Designation			1,690,656,918	2,034,227,647	(549,248,549)	96,162,612	2,108,213,563	(560,356,384)	108,697,609	990,535,385	704,473,919
0899999. Totals			1,690,656,918	2,053,482,226	(549,248,549)	115,417,191	2,108,213,563	(560,356,384)	108,697,609	1,434,303,214	1,148,241,748

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
BANK OF AMERICA	ATLANTA, GA	O				1,262,205	1,001,276	675,361	XXX
BANK OF AMERICA	HARTFORD , CT	O				(192,994,180)	(174,591,577)	(198,052,355)	XXX
BANK OF AMERICA	NEW YORK , NY	O				3,939,293	1,623,125	1,706,254	XXX
BANK OF AMERICA	SAN FRANCISCO,CA	O				1,001,667	926,344	1,644,374	XXX
CHASE SYRACUSE	SYRACUSE, NY	O				(8,673,856)	(6,616,208)	(8,685,425)	XXX
JP MORGAN CHASE	CHICAGO, IL	O				29,212,289	13,993,728	21,162,598	XXX
JP MORGAN CHASE	NEW YORK,NY	O				255,347,349	220,379,544	259,488,631	XXX
JP MORGAN CHASE	SPRINGFIELD,IL	O				147,689	147,433	146,834	XXX
MELLON BANK	PITTSBURGH, PA	O				6,135,984	2,387,279	2,986,454	XXX
NORTHERN TRUST	CHICAGO, IL	O				504,115	501,369	549,987	XXX
ROYAL BANK OF CANADA	ONTARIO, CANADA	O				248,502	249,388	248,993	XXX
SOVEREIGN BANK	NEW YORK , NY	O	0.960	144,126		125,645,165	125,689,965	125,737,871	XXX
STATE STREET	BOSTON, MA	O		24		255,548	(179,426)	569,574	XXX
WACHOVIA BANK	PHILADELPHIA , PA	O				1,504,821	368,263	744,391	XXX
0199998. Deposits in 14 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX			123,732	48,524	31,419	XXX
0199999. Total Open Depositories		XXX	XXX	144,150	0	223,660,323	185,929,027	208,954,961	XXX
0399999. Total Cash on Deposit		XXX	XXX	144,150	0	223,660,323	185,929,027	208,954,961	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	274,692	106,859	27,829	XXX
0599999. Total Cash		XXX	XXX	144,150	0	223,935,015	186,035,886	208,982,790	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Other Cash Equivalents							
US BANK NA	O	06/29/2012	0.200	07/31/2012	200,000,000	2,222	
8599999. Total - Other Cash Equivalents					200,000,000	2,222	0
8699999. Total - Cash Equivalents					200,000,000	2,222	0